



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/09/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:31:06	I2038	On 05/11/2020		Bond Future	1	21,000,000	0.00 Member	Sell
11:31:06	I2038	On 05/11/2020		Bond Future	1	21,000,000	0.00 Member	Buy
11:38:47	I2038	On 05/11/2020		Bond Future	1	21,000,000	0.00 Member	Sell
11:38:47	I2038	On 05/11/2020		Bond Future	1	21,000,000	0.00 Client	Buy
Total for I2038 Bond Future					4	84,000,000	0.00	
9:43:07	R186	On 05/11/2020		Bond Future	1	6,300,000	0.00 Client	Sell
9:43:07	R186	On 05/11/2020		Bond Future	1	6,300,000	0.00 Member	Buy
9:43:44	R186	On 05/11/2020		Bond Future	1	4,000,000	0.00 Member	Buy
9:43:44	R186	On 05/11/2020		Bond Future	1	4,000,000	0.00 Client	Sell
9:44:07	R186	On 05/11/2020		Bond Future	1	2,300,000	0.00 Member	Buy
9:44:07	R186	On 05/11/2020		Bond Future	1	2,300,000	0.00 Client	Sell
10:08:18	R186	On 05/11/2020		Bond Future	1	100,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:08:18	R186	On 05/11/2020			Bond Future	1	100,000,000	0.00 Member	Sell
10:22:20	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
10:28:37	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
11:04:24	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
11:04:24	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell
14:01:02	R186	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Sell
14:01:02	R186	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Buy
14:04:09	R186	On 05/11/2020			Bond Future	1	3,600,000	0.00 Client	Sell
14:04:09	R186	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Buy
14:07:59	R186	On 05/11/2020			Bond Future	1	4,200,000	0.00 Member	Buy
14:07:59	R186	On 05/11/2020			Bond Future	1	10,000,000	0.00 Member	Sell
15:59:40	R186	On 05/11/2020			Bond Future	1	3,800,000	0.00 Member	Sell
15:59:40	R186	On 05/11/2020			Bond Future	1	3,800,000	0.00 Member	Buy
15:59:40	R186	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Sell
15:59:40	R186	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Buy
15:59:40	R186	On 05/11/2020			Bond Future	1	3,800,000	0.00 Client	Buy
15:59:40	R186	On 05/11/2020			Bond Future	1	4,200,000	0.00 Member	Sell
15:59:40	R186	On 05/11/2020			Bond Future	1	4,200,000	0.00 Client	Buy
15:59:40	R186	On 05/11/2020			Bond Future	1	2,000,000	0.00 Client	Buy
17:41:54	R186	On 05/11/2020			Bond Future	1	16,400,000	0.00 Member	Sell
17:41:54	R186	On 05/11/2020			Bond Future	1	26,600,000	0.00 Member	Buy
17:55:54	R186	On 05/11/2020			Bond Future	1	2,800,000	0.00 Member	Sell
17:55:54	R186	On 05/11/2020			Bond Future	1	7,400,000	0.00 Member	Sell
17:55:54	R186	On 05/11/2020			Bond Future	1	16,400,000	0.00 Member	Buy
17:55:54	R186	On 05/11/2020			Bond Future	1	2,800,000	0.00 Client	Sell
17:55:54	R186	On 05/11/2020			Bond Future	1	7,400,000	0.00 Client	Sell
17:55:54	R186	On 05/11/2020			Bond Future	1	2,800,000	0.00 Member	Buy
17:55:54	R186	On 05/11/2020			Bond Future	1	7,400,000	0.00 Member	Buy
17:55:54	R186	On 05/11/2020			Bond Future	1	16,400,000	0.00 Client	Sell
Total for R186 Bond Future						36	390,000,000	0.00	
11:18:04	R2023	On 05/11/2020			Bond Future	1	3,200,000	0.00 Member	Buy
11:18:04	R2023	On 05/11/2020			Bond Future	1	3,200,000	0.00 Member	Sell
11:23:24	R2023	On 05/11/2020			Bond Future	1	3,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:23:24	R2023	On 05/11/2020			Bond Future	1	3,200,000	0.00 Client	Buy
Total for R2023 Bond Future						4	12,800,000	0.00	
11:18:04	R2032	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Buy
11:18:04	R2032	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Sell
11:23:11	R2032	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Sell
11:23:11	R2032	On 05/11/2020			Bond Future	1	1,200,000	0.00 Client	Buy
Total for R2032 Bond Future						4	4,800,000	0.00	
16:54:14	R2037	On 05/11/2020			Bond Future	1	14,500,000	0.00 Member	Buy
17:52:26	R2037	On 05/11/2020			Bond Future	1	14,500,000	0.00 Client	Sell
Total for R2037 Bond Future						2	29,000,000	0.00	
11:18:04	R209	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Buy
11:18:04	R209	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Sell
11:23:33	R209	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Sell
11:23:33	R209	On 05/11/2020			Bond Future	1	1,300,000	0.00 Client	Buy
Total for R209 Bond Future						4	5,200,000	0.00	
11:18:04	R213	On 05/11/2020			Bond Future	1	3,800,000	0.00 Member	Buy
11:18:04	R213	On 05/11/2020			Bond Future	1	3,800,000	0.00 Member	Sell
11:23:42	R213	On 05/11/2020			Bond Future	1	3,800,000	0.00 Member	Sell
11:23:42	R213	On 05/11/2020			Bond Future	1	3,800,000	0.00 Client	Buy
Total for R213 Bond Future						4	15,200,000	0.00	
Grand Total for all Instruments						58	541,000,000	0.00	