



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 16/09/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
18:38:20	JIBAR FUTURE	On 16/09/2020		Jibar Tradeable Future	1	1,000,000,000	0.00 Member	Sell
18:38:20	JIBAR FUTURE	On 16/09/2020		Jibar Tradeable Future	1	1,000,000,000	0.00 Member	Sell
18:38:20	JIBAR FUTURE	On 16/09/2020		Jibar Tradeable Future	1	1,000,000,000	0.00 Member	Buy
18:38:20	JIBAR FUTURE	On 16/09/2020		Jibar Tradeable Future	1	1,000,000,000	0.00 Member	Buy
18:38:20	JIBAR FUTURE	On 16/09/2020		Jibar Tradeable Future	1	1,000,000,000	0.00 Member	Buy
18:38:20	JIBAR FUTURE	On 16/09/2020		Jibar Tradeable Future	1	1,000,000,000	0.00 Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					6	6,000,000,000	0.00	
10:36:27	R186	On 05/11/2020		Bond Future	1	25,000,000	0.00 Member	Buy
10:36:27	R186	On 05/11/2020		Bond Future	1	25,000,000	0.00 Client	Sell
12:46:04	R186	On 05/11/2020		Bond Future	1	1,600,000	0.00 Member	Buy
12:46:04	R186	On 05/11/2020		Bond Future	1	1,600,000	0.00 Member	Sell
12:51:45	R186	On 05/11/2020		Bond Future	1	1,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:43:34	R186	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
16:44:48	R186	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Sell
16:44:48	R186	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Buy
16:44:48	R186	On 05/11/2020			Bond Future	1	1,500,000	0.00 Client	Sell
16:44:48	R186	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
16:44:48	R186	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
Total for R186 Bond Future						11	59,600,000	0.00	
10:41:28	R2030	On 05/11/2020			Bond Future	1	65,000,000	0.00 Member	Buy
10:41:28	R2030	On 05/11/2020			Bond Future	1	65,000,000	0.00 Client	Sell
12:46:52	R2030	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Sell
12:46:52	R2030	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Buy
12:51:45	R2030	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Buy
16:45:53	R2030	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
17:05:09	R2030	On 05/11/2020			Bond Future	1	1,400,000	0.00 Member	Sell
17:05:09	R2030	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
17:05:09	R2030	On 05/11/2020			Bond Future	1	1,400,000	0.00 Member	Buy
17:05:09	R2030	On 05/11/2020			Bond Future	1	1,400,000	0.00 Client	Sell
17:05:09	R2030	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
17:05:09	R2030	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
17:05:09	R2030	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
17:05:09	R2030	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
Total for R2030 Bond Future						14	139,600,000	0.00	
10:41:28	R2032	On 05/11/2020			Bond Future	1	75,000,000	0.00 Member	Buy
10:41:28	R2032	On 05/11/2020			Bond Future	1	75,000,000	0.00 Client	Sell
12:46:04	R2032	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Buy
12:46:04	R2032	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Sell
12:51:45	R2032	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Buy
16:50:13	R2032	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
17:06:12	R2032	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
17:06:12	R2032	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:06:12	R2032	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
17:06:12	R2032	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
17:06:12	R2032	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
17:06:12	R2032	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
17:06:12	R2032	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Sell
17:06:12	R2032	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
17:06:12	R2032	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
17:22:16	R2032	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
17:22:16	R2032	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
Total for R2032 Bond Future						17	154,200,000	0.00	
10:41:28	R2035	On 05/11/2020			Bond Future	1	50,000,000	0.00 Member	Buy
10:41:28	R2035	On 05/11/2020			Bond Future	1	50,000,000	0.00 Client	Sell
12:59:16	R2035	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Buy
12:59:16	R2035	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Sell
13:14:40	R2035	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Sell
13:14:40	R2035	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Buy
17:33:40	R2035	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy
17:33:40	R2035	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Sell
17:33:40	R2035	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
17:33:40	R2035	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Sell
17:33:40	R2035	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy
17:33:40	R2035	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Sell
17:33:40	R2035	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
17:33:40	R2035	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Buy
17:33:40	R2035	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Sell
17:33:40	R2035	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
17:33:40	R2035	On 05/11/2020			Bond Future	1	700,000	0.00 Client	Sell
Total for R2035 Bond Future						17	107,200,000	0.00	
12:46:04	R2037	On 05/11/2020			Bond Future	1	6,600,000	0.00 Member	Buy
12:46:04	R2037	On 05/11/2020			Bond Future	1	6,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:51:45	R2037	On 05/11/2020			Bond Future	1	6,600,000	0.00 Member	Buy
17:16:09	R2037	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Sell
17:17:11	R2037	On 05/11/2020			Bond Future	1	4,300,000	0.00 Member	Sell
17:17:11	R2037	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
17:17:11	R2037	On 05/11/2020			Bond Future	1	4,300,000	0.00 Client	Sell
17:17:11	R2037	On 05/11/2020			Bond Future	1	4,300,000	0.00 Member	Buy
17:17:11	R2037	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
17:17:11	R2037	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
17:17:11	R2037	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
17:17:11	R2037	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
17:17:11	R2037	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
17:17:11	R2037	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
17:17:11	R2037	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
17:17:11	R2037	On 05/11/2020			Bond Future	1	900,000	0.00 Client	Sell
17:21:02	R2037	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Buy
17:21:02	R2037	On 05/11/2020			Bond Future	1	1,200,000	0.00 Client	Sell
Total for R2037 Bond Future						18	39,600,000	0.00	
12:46:04	R2040	On 05/11/2020			Bond Future	1	6,100,000	0.00 Member	Buy
12:46:04	R2040	On 05/11/2020			Bond Future	1	6,100,000	0.00 Member	Sell
12:51:45	R2040	On 05/11/2020			Bond Future	1	6,100,000	0.00 Member	Buy
17:25:05	R2040	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
17:28:58	R2040	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Buy
17:28:58	R2040	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Sell
17:28:58	R2040	On 05/11/2020			Bond Future	1	1,500,000	0.00 Client	Sell
17:28:58	R2040	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
17:28:58	R2040	On 05/11/2020			Bond Future	1	1,300,000	0.00 Client	Sell
17:28:58	R2040	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Buy
17:28:58	R2040	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
17:28:58	R2040	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Sell
17:28:58	R2040	On 05/11/2020			Bond Future	1	3,000,000	0.00 Member	Sell
17:28:58	R2040	On 05/11/2020			Bond Future	1	3,000,000	0.00 Client	Sell
17:28:58	R2040	On 05/11/2020			Bond Future	1	3,000,000	0.00 Member	Buy
17:28:58	R2040	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:28:58	R2040	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Sell
17:28:58	R2040	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Sell
Total for R2040 Bond Future						18	36,600,000	0.00	
12:59:16	R2044	On 05/11/2020			Bond Future	1	7,900,000	0.00 Member	Buy
12:59:16	R2044	On 05/11/2020			Bond Future	1	7,900,000	0.00 Member	Sell
13:15:03	R2044	On 05/11/2020			Bond Future	1	1,400,000	0.00 Member	Sell
13:15:03	R2044	On 05/11/2020			Bond Future	1	7,900,000	0.00 Member	Buy
17:35:48	R2044	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
17:35:48	R2044	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
17:35:48	R2044	On 05/11/2020			Bond Future	1	5,400,000	0.00 Member	Buy
17:35:48	R2044	On 05/11/2020			Bond Future	1	1,400,000	0.00 Member	Buy
17:35:48	R2044	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
17:35:48	R2044	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
17:35:48	R2044	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
17:35:48	R2044	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
17:35:48	R2044	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
17:35:48	R2044	On 05/11/2020			Bond Future	1	5,400,000	0.00 Client	Sell
17:35:48	R2044	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
17:35:48	R2044	On 05/11/2020			Bond Future	1	5,400,000	0.00 Member	Sell
17:35:48	R2044	On 05/11/2020			Bond Future	1	1,400,000	0.00 Client	Sell
17:35:48	R2044	On 05/11/2020			Bond Future	1	900,000	0.00 Client	Sell
Total for R2044 Bond Future						18	47,400,000	0.00	
11:26:37	R2048	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Sell
12:08:12	R2048	On 05/11/2020			Bond Future	1	300,000	0.00 Client	Buy
12:59:16	R2048	On 05/11/2020			Bond Future	1	6,800,000	0.00 Member	Buy
12:59:16	R2048	On 05/11/2020			Bond Future	1	6,800,000	0.00 Member	Sell
13:14:07	R2048	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
13:14:07	R2048	On 05/11/2020			Bond Future	1	6,800,000	0.00 Member	Buy
17:36:43	R2048	On 05/11/2020			Bond Future	1	5,000,000	0.00 Client	Sell
17:36:43	R2048	On 05/11/2020			Bond Future	1	5,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:36:43	R2048	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
17:36:43	R2048	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Sell
17:36:43	R2048	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Sell
17:36:43	R2048	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Buy
17:36:43	R2048	On 05/11/2020			Bond Future	1	5,000,000	0.00 Member	Buy
17:36:43	R2048	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy
17:36:43	R2048	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell
17:36:43	R2048	On 05/11/2020			Bond Future	1	600,000	0.00 Client	Sell
17:36:43	R2048	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Sell
Total for R2048 Bond Future						17	41,400,000	0.00	
12:46:04	R213	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Buy
12:46:04	R213	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Sell
12:51:45	R213	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Buy
17:14:41	R213	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
17:15:15	R213	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
17:15:15	R213	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Sell
17:15:15	R213	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
17:15:15	R213	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
17:15:15	R213	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
Total for R213 Bond Future						9	3,000,000	0.00	
Grand Total for all Instruments						145	6,628,600,000	0.00	