



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 17/09/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:30:07	I2033	On 05/11/2020		Bond Future	1	2,600,000	0.00 Member	Buy
8:30:07	I2033	On 05/11/2020		Bond Future	1	2,600,000	0.00 Member	Sell
8:38:19	I2033	On 05/11/2020		Bond Future	1	2,600,000	0.00 Client	Sell
8:38:19	I2033	On 05/11/2020		Bond Future	1	2,600,000	0.00 Member	Buy
Total for I2033 Bond Future					4	10,400,000	0.00	
8:30:07	I2050	On 05/11/2020		Bond Future	1	7,200,000	0.00 Member	Buy
8:30:07	I2050	On 05/11/2020		Bond Future	1	7,200,000	0.00 Member	Sell
8:38:31	I2050	On 05/11/2020		Bond Future	1	7,200,000	0.00 Member	Buy
8:38:31	I2050	On 05/11/2020		Bond Future	1	7,200,000	0.00 Client	Sell
Total for I2050 Bond Future					4	28,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:23:27	R186	On 05/11/2020			Bond Future	1	7,300,000	0.00 Member	Buy
11:23:27	R186	On 05/11/2020			Bond Future	1	7,300,000	0.00 Member	Sell
11:33:50	R186	On 05/11/2020			Bond Future	1	7,300,000	0.00 Client	Sell
11:33:50	R186	On 05/11/2020			Bond Future	1	7,300,000	0.00 Member	Buy
Total for R186 Bond Future						4	29,200,000	0.00	
8:46:47	R2030	On 05/11/2020			Bond Future	1	6,300,000	0.00 Client	Buy
8:46:47	R2030	On 05/11/2020			Bond Future	1	6,300,000	0.00 Member	Sell
11:26:02	R2030	On 05/11/2020			Bond Future	1	24,300,000	0.00 Member	Sell
12:55:55	R2030	On 05/11/2020			Bond Future	1	8,700,000	0.00 Member	Buy
12:56:56	R2030	On 05/11/2020			Bond Future	1	15,600,000	0.00 Client	Buy
12:56:56	R2030	On 05/11/2020			Bond Future	1	15,600,000	0.00 Member	Buy
12:56:56	R2030	On 05/11/2020			Bond Future	1	8,700,000	0.00 Member	Sell
12:56:56	R2030	On 05/11/2020			Bond Future	1	15,600,000	0.00 Member	Sell
12:56:56	R2030	On 05/11/2020			Bond Future	1	8,700,000	0.00 Client	Buy
13:28:18	R2030	On 05/11/2020			Bond Future	1	11,300,000	0.00 Member	Sell
14:17:23	R2030	On 05/11/2020			Bond Future	1	3,200,000	0.00 Member	Buy
14:31:37	R2030	On 05/11/2020			Bond Future	1	8,100,000	0.00 Member	Sell
14:31:37	R2030	On 05/11/2020			Bond Future	1	8,100,000	0.00 Member	Buy
14:31:37	R2030	On 05/11/2020			Bond Future	1	8,100,000	0.00 Client	Buy
14:31:37	R2030	On 05/11/2020			Bond Future	1	3,200,000	0.00 Client	Buy
14:31:37	R2030	On 05/11/2020			Bond Future	1	3,200,000	0.00 Member	Sell
Total for R2030 Bond Future						16	155,000,000	0.00	
11:26:02	R2032	On 05/11/2020			Bond Future	1	19,800,000	0.00 Member	Sell
12:59:20	R2032	On 05/11/2020			Bond Future	1	7,200,000	0.00 Member	Buy
12:59:40	R2032	On 05/11/2020			Bond Future	1	12,600,000	0.00 Member	Sell
12:59:40	R2032	On 05/11/2020			Bond Future	1	12,600,000	0.00 Member	Buy
12:59:40	R2032	On 05/11/2020			Bond Future	1	7,200,000	0.00 Client	Buy
12:59:40	R2032	On 05/11/2020			Bond Future	1	12,600,000	0.00 Client	Buy
12:59:40	R2032	On 05/11/2020			Bond Future	1	7,200,000	0.00 Member	Sell
13:28:18	R2032	On 05/11/2020			Bond Future	1	3,400,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:03:22	R2032	On 05/11/2020		Bond Future	1	3,400,000	0.00 Client	Buy
Total for R2032 Bond Future					9	86,000,000	0.00	
14:08:19	R2040	On 05/11/2020		Bond Future	1	2,200,000	0.00 Member	Buy
14:08:19	R2040	On 05/11/2020		Bond Future	1	2,200,000	0.00 Client	Sell
Total for R2040 Bond Future					2	4,400,000	0.00	
14:28:45	R210	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Buy
14:28:45	R210	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Sell
Total for R210 Bond Future					2	2,000,000	0.00	
Grand Total for all Instruments					41	315,800,000	0.00	