



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 14/10/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:17:03	I2025	On 05/11/2020		Bond Future	1	9,900,000	0.00 Member	Buy
13:17:03	I2025	On 05/11/2020		Bond Future	1	9,900,000	0.00 Member	Sell
Total for I2025 Bond Future					2	19,800,000	0.00	
15:01:57	I2029	On 04/02/2021		Bond Future	1	120,600,000	0.00 Member	Sell
15:01:57	I2029	On 05/11/2020		Bond Future	1	120,600,000	0.00 Member	Buy
15:01:57	I2029	On 05/11/2020		Bond Future	1	92,700,000	0.00 Member	Sell
15:01:57	I2029	On 04/02/2021		Bond Future	1	92,700,000	0.00 Member	Buy
15:10:47	I2029	On 05/11/2020		Bond Future	1	27,900,000	0.00 Member	Buy
15:10:47	I2029	On 05/11/2020		Bond Future	1	27,900,000	0.00 Member	Sell
15:10:47	I2029	On 05/11/2020		Bond Future	1	92,700,000	0.00 Client	Sell
15:10:47	I2029	On 05/11/2020		Bond Future	1	27,900,000	0.00 Client	Sell
15:10:47	I2029	On 05/11/2020		Bond Future	1	92,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:11:22	I2029	On 04/02/2021			Bond Future	1	27,900,000	0.00 Client	Buy
15:11:22	I2029	On 04/02/2021			Bond Future	1	27,900,000	0.00 Member	Buy
15:11:22	I2029	On 04/02/2021			Bond Future	1	92,700,000	0.00 Member	Sell
15:11:22	I2029	On 04/02/2021			Bond Future	1	92,700,000	0.00 Client	Buy
15:11:22	I2029	On 04/02/2021			Bond Future	1	27,900,000	0.00 Member	Sell
Total for I2029 Bond Future						14	964,800,000	0.00	
15:01:57	I2038	On 05/11/2020			Bond Future	1	168,500,000	0.00 Member	Buy
15:01:57	I2038	On 04/02/2021			Bond Future	1	168,500,000	0.00 Member	Sell
15:01:57	I2038	On 04/02/2021			Bond Future	1	168,500,000	0.00 Client	Buy
15:01:57	I2038	On 05/11/2020			Bond Future	1	168,500,000	0.00 Client	Sell
Total for I2038 Bond Future						4	674,000,000	0.00	
15:01:57	I2046	On 05/11/2020			Bond Future	1	397,500,000	0.00 Member	Buy
15:01:57	I2046	On 04/02/2021			Bond Future	1	397,500,000	0.00 Member	Sell
15:01:57	I2046	On 04/02/2021			Bond Future	1	130,300,000	0.00 Member	Buy
15:01:57	I2046	On 05/11/2020			Bond Future	1	130,300,000	0.00 Member	Sell
15:16:37	I2046	On 05/11/2020			Bond Future	1	267,200,000	0.00 Member	Buy
15:16:37	I2046	On 05/11/2020			Bond Future	1	267,200,000	0.00 Member	Sell
15:16:37	I2046	On 05/11/2020			Bond Future	1	130,300,000	0.00 Client	Sell
15:16:37	I2046	On 05/11/2020			Bond Future	1	130,300,000	0.00 Member	Buy
15:16:37	I2046	On 05/11/2020			Bond Future	1	267,200,000	0.00 Client	Sell
15:17:31	I2046	On 04/02/2021			Bond Future	1	267,200,000	0.00 Member	Buy
15:17:31	I2046	On 04/02/2021			Bond Future	1	267,200,000	0.00 Member	Sell
15:17:31	I2046	On 04/02/2021			Bond Future	1	130,300,000	0.00 Member	Sell
15:17:31	I2046	On 04/02/2021			Bond Future	1	267,200,000	0.00 Client	Buy
15:17:31	I2046	On 04/02/2021			Bond Future	1	130,300,000	0.00 Client	Buy
Total for I2046 Bond Future						14	3,180,000,000	0.00	
15:01:57	I2050	On 04/02/2021			Bond Future	1	259,000,000	0.00 Member	Sell
15:01:57	I2050	On 05/11/2020			Bond Future	1	259,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:01:57	I2050	On 05/11/2020			Bond Future	1	259,000,000	0.00 Client	Sell
15:01:57	I2050	On 04/02/2021			Bond Future	1	259,000,000	0.00 Client	Buy
Total for I2050 Bond Future						4	1,036,000,000	0.00	
16:54:44	IGOV	On 05/11/2020			Index Future	1	960,000	0.00 Member	Buy
16:54:44	IGOV	On 05/11/2020			Index Future	1	960,000	0.00 Member	Sell
17:26:31	IGOV	On 05/11/2020			Index Future	1	960,000	0.00 Client	Sell
17:26:31	IGOV	On 05/11/2020			Index Future	1	960,000	0.00 Member	Buy
Total for IGOV Index Future						4	3,840,000	0.00	
15:01:57	R202	On 04/02/2021			Bond Future	1	190,400,000	0.00 Member	Sell
15:01:57	R202	On 05/11/2020			Bond Future	1	190,400,000	0.00 Member	Buy
15:01:57	R202	On 05/11/2020			Bond Future	1	133,500,000	0.00 Member	Sell
15:01:57	R202	On 04/02/2021			Bond Future	1	133,500,000	0.00 Member	Buy
15:33:05	R202	On 04/02/2021			Bond Future	1	15,000,000	0.00 Member	Sell
15:33:05	R202	On 04/02/2021			Bond Future	1	41,900,000	0.00 Member	Sell
15:33:05	R202	On 04/02/2021			Bond Future	1	15,000,000	0.00 Client	Buy
15:33:05	R202	On 04/02/2021			Bond Future	1	15,000,000	0.00 Member	Buy
15:33:05	R202	On 04/02/2021			Bond Future	1	41,900,000	0.00 Member	Buy
15:33:05	R202	On 04/02/2021			Bond Future	1	133,500,000	0.00 Client	Buy
15:33:05	R202	On 04/02/2021			Bond Future	1	133,500,000	0.00 Member	Sell
15:33:05	R202	On 04/02/2021			Bond Future	1	41,900,000	0.00 Client	Buy
15:34:22	R202	On 05/11/2020			Bond Future	1	15,000,000	0.00 Member	Sell
15:34:22	R202	On 05/11/2020			Bond Future	1	41,900,000	0.00 Member	Sell
15:34:22	R202	On 05/11/2020			Bond Future	1	15,000,000	0.00 Member	Buy
15:34:22	R202	On 05/11/2020			Bond Future	1	41,900,000	0.00 Member	Buy
15:34:22	R202	On 05/11/2020			Bond Future	1	133,500,000	0.00 Member	Buy
15:34:22	R202	On 05/11/2020			Bond Future	1	133,500,000	0.00 Client	Sell
15:34:22	R202	On 05/11/2020			Bond Future	1	15,000,000	0.00 Client	Sell
15:34:22	R202	On 05/11/2020			Bond Future	1	41,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R202 Bond Future						20	1,523,200,000	0.00	
10:21:33	R2030	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Sell
10:24:43	R2030	On 05/11/2020			Bond Future	1	300,000	0.00 Client	Buy
12:30:04	R2030	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Buy
12:30:04	R2030	On 05/11/2020			Bond Future	1	2,100,000	0.00 Member	Sell
12:50:21	R2030	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Buy
12:50:21	R2030	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Sell
12:50:21	R2030	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Sell
12:50:21	R2030	On 05/11/2020			Bond Future	1	1,300,000	0.00 Client	Buy
12:50:21	R2030	On 05/11/2020			Bond Future	1	800,000	0.00 Client	Buy
Total for R2030 Bond Future						9	9,000,000	0.00	
10:21:33	R2048	On 05/11/2020			Bond Future	1	84,300,000	0.00 Member	Sell
11:17:46	R2048	On 05/11/2020			Bond Future	1	17,400,000	0.00 Member	Buy
11:24:43	R2048	On 05/11/2020			Bond Future	1	30,000,000	0.00 Member	Buy
11:24:43	R2048	On 05/11/2020			Bond Future	1	36,900,000	0.00 Member	Sell
11:24:43	R2048	On 05/11/2020			Bond Future	1	36,900,000	0.00 Client	Buy
11:24:43	R2048	On 05/11/2020			Bond Future	1	17,400,000	0.00 Client	Buy
11:24:43	R2048	On 05/11/2020			Bond Future	1	30,000,000	0.00 Member	Sell
11:24:43	R2048	On 05/11/2020			Bond Future	1	30,000,000	0.00 Client	Buy
11:24:43	R2048	On 05/11/2020			Bond Future	1	36,900,000	0.00 Member	Buy
11:24:43	R2048	On 05/11/2020			Bond Future	1	17,400,000	0.00 Member	Sell
Total for R2048 Bond Future						10	337,200,000	0.00	
10:27:25	R209	On 06/05/2021			Bond Future	1	12,500,000	0.00 Member	Buy
10:27:25	R209	On 06/05/2021			Bond Future	1	12,500,000	0.00 Member	Sell
10:32:25	R209	On 06/05/2021	10.25	Call	Bond Future	1	50,000,000	0.00 Member	Sell
10:32:25	R209	On 06/05/2021	11.25	Put	Bond Future	1	100,000,000	0.00 Member	Buy
10:32:25	R209	On 06/05/2021	12.25	Put	Bond Future	1	100,000,000	0.00 Member	Sell
10:32:25	R209	On 06/05/2021	11.25	Put	Bond Future	1	100,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:32:25	R209	On 06/05/2021	12.25	Put	Bond Future	1	100,000,000	0.00 Member	Buy
10:32:25	R209	On 06/05/2021	10.25	Call	Bond Future	1	50,000,000	0.00 Member	Buy
10:38:01	R209	On 06/05/2021			Bond Future	1	12,500,000	0.00 Client	Buy
10:38:01	R209	On 06/05/2021			Bond Future	1	12,500,000	0.00 Member	Sell
10:41:04	R209	On 06/05/2021	12.25	Put	Bond Future	1	100,000,000	0.00 Client	Sell
10:41:04	R209	On 06/05/2021	12.25	Put	Bond Future	1	100,000,000	0.00 Member	Buy
10:41:34	R209	On 06/05/2021	11.25	Put	Bond Future	1	100,000,000	0.00 Client	Buy
10:41:34	R209	On 06/05/2021	11.25	Put	Bond Future	1	100,000,000	0.00 Member	Sell
10:41:46	R209	On 06/05/2021	10.25	Call	Bond Future	1	50,000,000	0.00 Client	Sell
10:41:46	R209	On 06/05/2021	10.25	Call	Bond Future	1	50,000,000	0.00 Member	Buy
16:20:04	R209	On 05/11/2020			Bond Future	1	8,400,000	0.00 Member	Buy
16:20:04	R209	On 05/11/2020			Bond Future	1	8,400,000	0.00 Member	Sell
16:30:55	R209	On 05/11/2020			Bond Future	1	8,400,000	0.00 Member	Sell
16:30:55	R209	On 05/11/2020			Bond Future	1	8,400,000	0.00 Client	Buy
Total for R209 Bond Future						20	1,083,600,000	0.00	
15:01:57	R210	On 04/02/2021			Bond Future	1	64,400,000	0.00 Member	Sell
15:01:57	R210	On 05/11/2020			Bond Future	1	64,400,000	0.00 Member	Buy
15:01:57	R210	On 05/11/2020			Bond Future	1	52,000,000	0.00 Member	Sell
15:01:57	R210	On 04/02/2021			Bond Future	1	52,000,000	0.00 Member	Buy
15:29:47	R210	On 05/11/2020			Bond Future	1	12,400,000	0.00 Client	Sell
15:29:47	R210	On 05/11/2020			Bond Future	1	12,400,000	0.00 Member	Buy
15:29:47	R210	On 05/11/2020			Bond Future	1	12,400,000	0.00 Member	Sell
15:29:47	R210	On 05/11/2020			Bond Future	1	52,000,000	0.00 Member	Buy
15:29:47	R210	On 05/11/2020			Bond Future	1	52,000,000	0.00 Client	Sell
15:30:25	R210	On 04/02/2021			Bond Future	1	12,400,000	0.00 Client	Buy
15:30:25	R210	On 04/02/2021			Bond Future	1	12,400,000	0.00 Member	Buy
15:30:25	R210	On 04/02/2021			Bond Future	1	12,400,000	0.00 Member	Sell
15:30:25	R210	On 04/02/2021			Bond Future	1	52,000,000	0.00 Member	Sell
15:30:25	R210	On 04/02/2021			Bond Future	1	52,000,000	0.00 Client	Buy
Total for R210 Bond Future						14	515,200,000	0.00	

