



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 20/11/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:05:37	I2038	On 06/02/2020		Bond Future	1	3,500,000	0.00 Member	Sell
11:05:37	I2038	On 06/02/2020		Bond Future	1	1,100,000	0.00 Member	Buy
11:09:44	I2038	On 06/02/2020		Bond Future	1	2,400,000	0.00 Member	Buy
11:09:44	I2038	On 06/02/2020		Bond Future	1	2,400,000	0.00 Client	Buy
11:09:44	I2038	On 06/02/2020		Bond Future	1	1,100,000	0.00 Member	Sell
11:09:44	I2038	On 06/02/2020		Bond Future	1	1,100,000	0.00 Client	Buy
11:09:44	I2038	On 06/02/2020		Bond Future	1	2,400,000	0.00 Member	Sell
Total for I2038 Bond Future					7	14,000,000	0.00	
11:05:37	I2050	On 06/02/2020		Bond Future	1	4,000,000	0.00 Member	Sell
11:05:37	I2050	On 06/02/2020		Bond Future	1	4,000,000	0.00 Client	Buy
Total for I2050 Bond Future					2	8,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:32:39	R186	On 06/02/2020			Bond Future	1	117,000,000	0.00 Client	Sell
14:32:39	R186	On 06/02/2020			Bond Future	1	117,000,000	0.00 Member	Buy
14:36:35	R186	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Buy
14:37:35	R186	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Sell
15:18:36	R186	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Buy
15:18:36	R186	On 06/02/2020			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R186 Bond Future						6	242,000,000	0.00	
17:15:57	R2037	On 06/02/2020			Bond Future	1	500,000	0.00 Member	Sell
17:15:57	R2037	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
17:23:08	R2037	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Buy
17:23:08	R2037	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Sell
17:23:08	R2037	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
17:23:08	R2037	On 06/02/2020			Bond Future	1	200,000	0.00 Client	Buy
17:23:08	R2037	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Buy
Total for R2037 Bond Future						7	2,000,000	0.00	
8:40:03	R2040	On 06/02/2020			Bond Future	1	13,000,000	0.00 Member	Sell
8:40:03	R2040	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Buy
8:59:01	R2040	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Sell
8:59:01	R2040	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Buy
8:59:01	R2040	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Sell
8:59:01	R2040	On 06/02/2020			Bond Future	1	3,000,000	0.00 Client	Buy
8:59:01	R2040	On 06/02/2020			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R2040 Bond Future						7	52,000,000	0.00	
10:34:42	R2044	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
10:34:42	R2044	On 06/02/2020			Bond Future	1	12,100,000	0.00 Member	Sell
11:01:04	R2044	On 06/02/2020			Bond Future	1	2,600,000	0.00 Member	Buy
11:01:04	R2044	On 06/02/2020			Bond Future	1	2,600,000	0.00 Member	Sell
11:03:48	R2044	On 06/02/2020			Bond Future	1	2,600,000	0.00 Client	Buy
11:03:48	R2044	On 06/02/2020			Bond Future	1	2,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:50:40	R2044	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Sell
11:50:40	R2044	On 06/02/2020			Bond Future	1	1,300,000	0.00 Client	Buy
11:50:40	R2044	On 06/02/2020			Bond Future	1	5,100,000	0.00 Member	Sell
11:50:40	R2044	On 06/02/2020			Bond Future	1	1,200,000	0.00 Member	Sell
11:50:40	R2044	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
11:50:40	R2044	On 06/02/2020			Bond Future	1	1,400,000	0.00 Client	Buy
11:50:40	R2044	On 06/02/2020			Bond Future	1	5,100,000	0.00 Client	Buy
11:50:40	R2044	On 06/02/2020			Bond Future	1	2,800,000	0.00 Client	Buy
11:50:40	R2044	On 06/02/2020			Bond Future	1	2,800,000	0.00 Member	Buy
11:50:40	R2044	On 06/02/2020			Bond Future	1	1,400,000	0.00 Member	Sell
11:50:40	R2044	On 06/02/2020			Bond Future	1	1,200,000	0.00 Client	Buy
11:50:40	R2044	On 06/02/2020			Bond Future	1	1,200,000	0.00 Member	Buy
11:50:40	R2044	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Buy
11:50:40	R2044	On 06/02/2020			Bond Future	1	1,400,000	0.00 Member	Buy
11:50:40	R2044	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Buy
11:50:40	R2044	On 06/02/2020			Bond Future	1	5,100,000	0.00 Member	Buy
11:50:40	R2044	On 06/02/2020			Bond Future	1	2,800,000	0.00 Member	Sell
Total for R2044 Bond Future						23	58,800,000	0.00	
17:15:57	R2048	On 06/02/2020			Bond Future	1	3,200,000	0.00 Member	Sell
17:15:57	R2048	On 06/02/2020			Bond Future	1	3,200,000	0.00 Client	Buy
Total for R2048 Bond Future						2	6,400,000	0.00	
13:46:13	R209	On 06/02/2020			Bond Future	1	500,000	0.00 Member	Buy
13:46:13	R209	On 06/02/2020			Bond Future	1	94,600,000	0.00 Member	Sell
14:03:43	R209	On 06/02/2020			Bond Future	1	40,400,000	0.00 Member	Sell
14:03:43	R209	On 06/02/2020			Bond Future	1	40,400,000	0.00 Member	Buy
14:03:43	R209	On 06/02/2020			Bond Future	1	16,200,000	0.00 Member	Sell
14:03:43	R209	On 06/02/2020			Bond Future	1	40,400,000	0.00 Client	Buy
14:03:43	R209	On 06/02/2020			Bond Future	1	6,800,000	0.00 Member	Sell
14:03:43	R209	On 06/02/2020			Bond Future	1	16,200,000	0.00 Client	Buy
14:03:43	R209	On 06/02/2020			Bond Future	1	8,100,000	0.00 Member	Buy
14:03:43	R209	On 06/02/2020			Bond Future	1	6,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:03:43	R209	On 06/02/2020			Bond Future	1	8,100,000	0.00 Client	Buy
14:03:43	R209	On 06/02/2020			Bond Future	1	6,800,000	0.00 Client	Buy
14:03:43	R209	On 06/02/2020			Bond Future	1	16,200,000	0.00 Member	Buy
14:03:43	R209	On 06/02/2020			Bond Future	1	8,100,000	0.00 Member	Sell
14:03:44	R209	On 06/02/2020			Bond Future	1	4,700,000	0.00 Member	Buy
14:03:44	R209	On 06/02/2020			Bond Future	1	4,700,000	0.00 Member	Sell
14:03:44	R209	On 06/02/2020			Bond Future	1	800,000	0.00 Member	Buy
14:03:44	R209	On 06/02/2020			Bond Future	1	800,000	0.00 Client	Buy
14:03:44	R209	On 06/02/2020			Bond Future	1	5,800,000	0.00 Member	Buy
14:03:44	R209	On 06/02/2020			Bond Future	1	5,400,000	0.00 Member	Buy
14:03:44	R209	On 06/02/2020			Bond Future	1	5,900,000	0.00 Client	Buy
14:03:44	R209	On 06/02/2020			Bond Future	1	5,900,000	0.00 Member	Sell
14:03:44	R209	On 06/02/2020			Bond Future	1	800,000	0.00 Member	Sell
14:03:44	R209	On 06/02/2020			Bond Future	1	5,800,000	0.00 Client	Buy
14:03:44	R209	On 06/02/2020			Bond Future	1	5,900,000	0.00 Member	Buy
14:03:44	R209	On 06/02/2020			Bond Future	1	500,000	0.00 Member	Sell
14:03:44	R209	On 06/02/2020			Bond Future	1	5,800,000	0.00 Member	Sell
14:03:44	R209	On 06/02/2020			Bond Future	1	4,700,000	0.00 Client	Buy
14:03:44	R209	On 06/02/2020			Bond Future	1	500,000	0.00 Client	Buy
14:03:44	R209	On 06/02/2020			Bond Future	1	5,400,000	0.00 Client	Buy
14:03:44	R209	On 06/02/2020			Bond Future	1	5,400,000	0.00 Member	Sell
Total for R209 Bond Future						31	378,400,000	0.00	
10:34:42	R214	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Buy
10:34:42	R214	On 06/02/2020			Bond Future	1	97,000,000	0.00 Member	Sell
11:26:05	R214	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Buy
11:26:05	R214	On 06/02/2020			Bond Future	1	97,000,000	0.00 Member	Sell
11:37:22	R214	On 06/02/2020			Bond Future	1	600,000	0.00 Client	Buy
11:37:22	R214	On 06/02/2020			Bond Future	1	41,600,000	0.00 Client	Buy
11:37:22	R214	On 06/02/2020			Bond Future	1	4,500,000	0.00 Client	Buy
11:37:22	R214	On 06/02/2020			Bond Future	1	4,200,000	0.00 Member	Sell
11:37:22	R214	On 06/02/2020			Bond Future	1	18,200,000	0.00 Member	Sell
11:37:22	R214	On 06/02/2020			Bond Future	1	4,500,000	0.00 Member	Sell
11:37:22	R214	On 06/02/2020			Bond Future	1	6,200,000	0.00 Member	Sell
11:37:22	R214	On 06/02/2020			Bond Future	1	41,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:37:22	R214	On 06/02/2020			Bond Future	1	4,200,000	0.00 Client	Buy
11:37:22	R214	On 06/02/2020			Bond Future	1	5,200,000	0.00 Client	Buy
11:37:22	R214	On 06/02/2020			Bond Future	1	6,200,000	0.00 Client	Buy
11:37:22	R214	On 06/02/2020			Bond Future	1	400,000	0.00 Client	Buy
11:37:22	R214	On 06/02/2020			Bond Future	1	3,600,000	0.00 Member	Sell
11:37:22	R214	On 06/02/2020			Bond Future	1	5,200,000	0.00 Member	Sell
11:37:22	R214	On 06/02/2020			Bond Future	1	4,500,000	0.00 Member	Buy
11:37:22	R214	On 06/02/2020			Bond Future	1	18,200,000	0.00 Member	Buy
11:37:22	R214	On 06/02/2020			Bond Future	1	12,500,000	0.00 Member	Buy
11:37:22	R214	On 06/02/2020			Bond Future	1	18,200,000	0.00 Client	Buy
11:37:22	R214	On 06/02/2020			Bond Future	1	600,000	0.00 Member	Sell
11:37:22	R214	On 06/02/2020			Bond Future	1	12,500,000	0.00 Member	Sell
11:37:22	R214	On 06/02/2020			Bond Future	1	12,500,000	0.00 Client	Buy
11:37:22	R214	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Sell
11:37:22	R214	On 06/02/2020			Bond Future	1	6,200,000	0.00 Member	Buy
11:37:22	R214	On 06/02/2020			Bond Future	1	5,200,000	0.00 Member	Buy
11:37:22	R214	On 06/02/2020			Bond Future	1	4,200,000	0.00 Member	Buy
11:37:22	R214	On 06/02/2020			Bond Future	1	3,600,000	0.00 Member	Buy
11:37:22	R214	On 06/02/2020			Bond Future	1	600,000	0.00 Member	Buy
11:37:22	R214	On 06/02/2020			Bond Future	1	41,600,000	0.00 Member	Buy
11:37:22	R214	On 06/02/2020			Bond Future	1	3,600,000	0.00 Client	Buy
11:39:34	R214	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Sell
11:39:34	R214	On 06/02/2020			Bond Future	1	4,200,000	0.00 Member	Sell
11:39:34	R214	On 06/02/2020			Bond Future	1	41,600,000	0.00 Client	Buy
11:39:34	R214	On 06/02/2020			Bond Future	1	600,000	0.00 Client	Buy
11:39:34	R214	On 06/02/2020			Bond Future	1	4,500,000	0.00 Client	Buy
11:39:34	R214	On 06/02/2020			Bond Future	1	5,200,000	0.00 Member	Sell
11:39:34	R214	On 06/02/2020			Bond Future	1	18,200,000	0.00 Member	Sell
11:39:34	R214	On 06/02/2020			Bond Future	1	3,600,000	0.00 Member	Buy
11:39:34	R214	On 06/02/2020			Bond Future	1	12,500,000	0.00 Member	Buy
11:39:34	R214	On 06/02/2020			Bond Future	1	6,200,000	0.00 Member	Buy
11:39:34	R214	On 06/02/2020			Bond Future	1	5,200,000	0.00 Member	Buy
11:39:34	R214	On 06/02/2020			Bond Future	1	41,600,000	0.00 Member	Buy
11:39:34	R214	On 06/02/2020			Bond Future	1	18,200,000	0.00 Member	Buy
11:39:34	R214	On 06/02/2020			Bond Future	1	600,000	0.00 Member	Sell
11:39:34	R214	On 06/02/2020			Bond Future	1	600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:39:34	R214	On 06/02/2020			Bond Future	1	4,500,000	0.00 Member	Sell
11:39:34	R214	On 06/02/2020			Bond Future	1	4,500,000	0.00 Member	Buy
11:39:34	R214	On 06/02/2020			Bond Future	1	4,200,000	0.00 Member	Buy
11:39:34	R214	On 06/02/2020			Bond Future	1	3,600,000	0.00 Member	Sell
11:39:34	R214	On 06/02/2020			Bond Future	1	3,600,000	0.00 Client	Buy
11:39:34	R214	On 06/02/2020			Bond Future	1	12,500,000	0.00 Member	Sell
11:39:34	R214	On 06/02/2020			Bond Future	1	41,600,000	0.00 Member	Sell
11:39:34	R214	On 06/02/2020			Bond Future	1	4,200,000	0.00 Client	Buy
11:39:34	R214	On 06/02/2020			Bond Future	1	12,500,000	0.00 Client	Buy
11:39:34	R214	On 06/02/2020			Bond Future	1	400,000	0.00 Client	Buy
11:39:34	R214	On 06/02/2020			Bond Future	1	6,200,000	0.00 Member	Sell
11:39:34	R214	On 06/02/2020			Bond Future	1	18,200,000	0.00 Client	Buy
11:39:34	R214	On 06/02/2020			Bond Future	1	5,200,000	0.00 Client	Buy
11:39:34	R214	On 06/02/2020			Bond Future	1	6,200,000	0.00 Client	Buy
14:32:39	R214	On 06/02/2020			Bond Future	1	100,000,000	0.00 Client	Buy
14:32:39	R214	On 06/02/2020			Bond Future	1	100,000,000	0.00 Member	Sell
Total for R214 Bond Future						64	976,000,000	0.00	
Grand Total for all Instruments						149	1,737,600,000	0.00	