



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 28/08/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:47:19	R186	On 05/11/2020		Bond Future	1	34,300,000	0.00 Member	Sell
10:19:31	R186	On 05/11/2020		Bond Future	1	13,000,000	0.00 Member	Buy
10:20:48	R186	On 05/11/2020		Bond Future	1	12,000,000	0.00 Member	Buy
10:20:48	R186	On 05/11/2020		Bond Future	1	5,000,000	0.00 Client	Buy
10:20:48	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Buy
10:20:48	R186	On 05/11/2020		Bond Future	1	5,000,000	0.00 Member	Buy
10:20:48	R186	On 05/11/2020		Bond Future	1	12,000,000	0.00 Client	Buy
10:20:48	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Client	Buy
10:20:48	R186	On 05/11/2020		Bond Future	1	3,300,000	0.00 Member	Buy
10:20:48	R186	On 05/11/2020		Bond Future	1	3,300,000	0.00 Member	Sell
10:20:48	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Sell
10:20:48	R186	On 05/11/2020		Bond Future	1	5,000,000	0.00 Member	Sell
10:20:48	R186	On 05/11/2020		Bond Future	1	12,000,000	0.00 Member	Sell
10:20:48	R186	On 05/11/2020		Bond Future	1	13,000,000	0.00 Member	Sell
10:20:48	R186	On 05/11/2020		Bond Future	1	13,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:46:40	R2030	On 05/11/2020			Bond Future	1	3,500,000	0.00 Client	Buy
Total for R2030 Bond Future						9	67,200,000	0.00	
17:22:58	R2040	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Sell
17:28:47	R2040	On 05/11/2020			Bond Future	1	5,300,000	0.00 Member	Sell
17:28:47	R2040	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Buy
17:33:24	R2040	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Buy
17:33:48	R2040	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Sell
17:33:48	R2040	On 05/11/2020			Bond Future	1	1,500,000	0.00 Client	Buy
17:52:01	R2040	On 05/11/2020			Bond Future	1	1,700,000	0.00 Client	Buy
17:52:01	R2040	On 05/11/2020			Bond Future	1	1,700,000	0.00 Member	Buy
17:52:01	R2040	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Sell
17:52:01	R2040	On 05/11/2020			Bond Future	1	3,600,000	0.00 Client	Buy
17:52:01	R2040	On 05/11/2020			Bond Future	1	1,700,000	0.00 Member	Sell
Total for R2040 Bond Future						11	27,200,000	0.00	
17:28:47	R2048	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Sell
17:28:47	R2048	On 05/11/2020			Bond Future	1	1,500,000	0.00 Client	Buy
Total for R2048 Bond Future						2	3,000,000	0.00	
17:28:47	R213	On 05/11/2020			Bond Future	1	4,600,000	0.00 Member	Sell
17:28:47	R213	On 05/11/2020			Bond Future	1	4,600,000	0.00 Client	Buy
Total for R213 Bond Future						2	9,200,000	0.00	
14:04:57	R214	On 05/11/2020			Bond Future	1	12,400,000	0.00 Member	Buy
14:04:57	R214	On 05/11/2020			Bond Future	1	12,700,000	0.00 Member	Sell
15:19:56	R214	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Sell
15:19:56	R214	On 05/11/2020			Bond Future	1	300,000	0.00 Client	Buy
15:19:56	R214	On 05/11/2020			Bond Future	1	12,400,000	0.00 Client	Buy
15:19:56	R214	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:19:56	R214	On 05/11/2020		Bond Future	1	12,400,000	0.00 Member	Sell
Total for R214 Bond Future					7	50,800,000	0.00	
Grand Total for all Instruments					70	1,612,200,000	0.00	