



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 04/09/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:41:56	R186	On 05/11/2020		Bond Future	1	3,600,000	0.00 Member	Sell
13:05:50	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Buy
13:05:50	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Sell
13:16:31	R186	On 05/11/2020		Bond Future	1	3,600,000	0.00 Client	Buy
13:25:50	R186	On 04/02/2021		Bond Future	1	5,000,000	0.00 Member	Buy
13:25:50	R186	On 04/02/2021		Bond Future	1	5,000,000	0.00 Member	Sell
13:27:45	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Client	Sell
13:27:45	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Buy
13:30:39	R186	On 04/02/2021		Bond Future	1	5,000,000	0.00 Member	Buy
13:30:39	R186	On 04/02/2021		Bond Future	1	5,000,000	0.00 Client	Sell
Total for R186 Bond Future					10	31,200,000	0.00	
11:05:23	R2023	On 05/11/2020		Bond Future	1	4,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:05:23	R2023	On 05/11/2020			Bond Future	1	4,100,000	0.00 Member	Buy
11:25:25	R2023	On 05/11/2020			Bond Future	1	4,100,000	0.00 Member	Buy
11:25:25	R2023	On 05/11/2020			Bond Future	1	4,100,000	0.00 Client	Sell
Total for R2023 Bond Future						4	16,400,000	0.00	
13:05:50	R2030	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
13:05:50	R2030	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
13:27:04	R2030	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Sell
13:27:04	R2030	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
15:51:24	R2030	On 05/11/2020			Bond Future	1	1,400,000	0.00 Member	Buy
15:51:24	R2030	On 05/11/2020			Bond Future	1	4,200,000	0.00 Member	Sell
16:01:53	R2030	On 05/11/2020			Bond Future	1	1,400,000	0.00 Member	Sell
16:01:53	R2030	On 05/11/2020			Bond Future	1	2,800,000	0.00 Member	Sell
16:01:53	R2030	On 05/11/2020			Bond Future	1	2,800,000	0.00 Member	Buy
16:01:53	R2030	On 05/11/2020			Bond Future	1	1,400,000	0.00 Client	Buy
16:01:53	R2030	On 05/11/2020			Bond Future	1	2,800,000	0.00 Client	Buy
Total for R2030 Bond Future						11	18,400,000	0.00	
13:05:50	R2032	On 05/11/2020			Bond Future	1	11,200,000	0.00 Member	Buy
13:05:50	R2032	On 05/11/2020			Bond Future	1	11,200,000	0.00 Member	Sell
13:25:50	R2032	On 04/02/2021			Bond Future	1	6,000,000	0.00 Member	Buy
13:25:50	R2032	On 04/02/2021			Bond Future	1	6,000,000	0.00 Member	Sell
13:27:18	R2032	On 05/11/2020			Bond Future	1	11,200,000	0.00 Member	Buy
13:27:18	R2032	On 05/11/2020			Bond Future	1	11,200,000	0.00 Client	Sell
13:30:28	R2032	On 04/02/2021			Bond Future	1	6,000,000	0.00 Client	Sell
13:30:28	R2032	On 04/02/2021			Bond Future	1	6,000,000	0.00 Member	Buy
Total for R2032 Bond Future						8	68,800,000	0.00	
13:05:50	R2035	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
13:05:50	R2035	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
13:27:32	R2035	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:27:32	R2035	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Sell
Total for R2035 Bond Future						4	1,600,000	0.00	
13:05:50	R2037	On 05/11/2020			Bond Future	1	36,200,000	0.00 Member	Buy
13:05:50	R2037	On 05/11/2020			Bond Future	1	36,200,000	0.00 Member	Sell
13:27:58	R2037	On 05/11/2020			Bond Future	1	36,200,000	0.00 Client	Sell
13:27:58	R2037	On 05/11/2020			Bond Future	1	36,200,000	0.00 Member	Buy
Total for R2037 Bond Future						4	144,800,000	0.00	
13:05:50	R2040	On 05/11/2020			Bond Future	1	5,300,000	0.00 Member	Buy
13:05:50	R2040	On 05/11/2020			Bond Future	1	5,300,000	0.00 Member	Sell
13:28:12	R2040	On 05/11/2020			Bond Future	1	5,300,000	0.00 Client	Sell
13:28:12	R2040	On 05/11/2020			Bond Future	1	5,300,000	0.00 Member	Buy
Total for R2040 Bond Future						4	21,200,000	0.00	
13:05:50	R2044	On 05/11/2020			Bond Future	1	2,700,000	0.00 Member	Buy
13:05:50	R2044	On 05/11/2020			Bond Future	1	2,700,000	0.00 Member	Sell
13:28:22	R2044	On 05/11/2020			Bond Future	1	2,700,000	0.00 Member	Buy
13:28:22	R2044	On 05/11/2020			Bond Future	1	2,700,000	0.00 Client	Sell
Total for R2044 Bond Future						4	10,800,000	0.00	
8:18:16	R2048	On 05/11/2020			Bond Future	1	50,000,000	0.00 Member	Buy
8:18:16	R2048	On 05/11/2020			Bond Future	1	50,000,000	0.00 Client	Sell
13:05:50	R2048	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
13:05:50	R2048	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Sell
13:29:15	R2048	On 05/11/2020			Bond Future	1	1,800,000	0.00 Client	Sell
13:29:15	R2048	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						6	107,200,000	0.00	
10:24:55	R209	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Sell
10:24:55	R209	On 06/05/2021			Bond Future	1	6,500,000	0.00 Client	Buy
10:24:55	R209	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell
10:24:55	R209	On 06/05/2021			Bond Future	1	4,000,000	0.00 Client	Buy
10:24:55	R209	On 06/05/2021			Bond Future	1	6,500,000	0.00 Member	Sell
10:24:55	R209	On 06/05/2021			Bond Future	1	4,000,000	0.00 Member	Sell
10:24:55	R209	On 06/05/2021			Bond Future	1	500,000	0.00 Client	Buy
10:24:55	R209	On 06/05/2021			Bond Future	1	500,000	0.00 Client	Buy
10:24:55	R209	On 06/05/2021			Bond Future	1	2,500,000	0.00 Member	Sell
10:24:55	R209	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell
10:24:55	R209	On 06/05/2021			Bond Future	1	4,000,000	0.00 Client	Buy
10:24:55	R209	On 06/05/2021			Bond Future	1	25,000,000	0.00 Client	Buy
10:24:55	R209	On 06/05/2021			Bond Future	1	4,000,000	0.00 Member	Sell
10:24:55	R209	On 06/05/2021			Bond Future	1	2,500,000	0.00 Client	Buy
13:05:50	R209	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
13:05:50	R209	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
13:28:36	R209	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
13:28:36	R209	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
Total for R209 Bond Future						18	86,400,000	0.00	
13:05:50	R213	On 05/11/2020			Bond Future	1	3,900,000	0.00 Member	Buy
13:05:50	R213	On 05/11/2020			Bond Future	1	3,900,000	0.00 Member	Sell
13:28:48	R213	On 05/11/2020			Bond Future	1	3,900,000	0.00 Member	Buy
13:28:48	R213	On 05/11/2020			Bond Future	1	3,900,000	0.00 Client	Sell
Total for R213 Bond Future						4	15,600,000	0.00	
13:05:50	R214	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
13:05:50	R214	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
13:29:03	R214	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:29:03	R214	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Buy
Total for R214 Bond Future					4	4,000,000	0.00	
Grand Total for all Instruments					81	526,400,000	0.00	