



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 21/09/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:37:47	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Buy
10:37:47	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Sell
11:28:15	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Client	Sell
11:28:15	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Buy
Total for GOVI GOVI					4	40,000	0.00	
13:39:03	I2046	On 05/11/2020		Bond Future	1	1,400,000	0.00 Client	Buy
13:39:03	I2046	On 05/11/2020		Bond Future	1	1,400,000	0.00 Member	Sell
Total for I2046 Bond Future					2	2,800,000	0.00	
9:17:26	IGOV	On 05/11/2020		Index Future	1	20,000	0.00 Member	Sell
9:17:26	IGOV	On 05/11/2020		Index Future	1	20,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:38:16	IGOV	On 05/11/2020			Index Future	1	20,000	0.00 Member	Buy
9:38:16	IGOV	On 05/11/2020			Index Future	1	20,000	0.00 Client	Sell
Total for IGOV Index Future						4	80,000	0.00	
11:21:27	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
11:37:32	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
11:44:36	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
11:44:36	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Buy
16:33:46	R186	On 05/11/2020			Bond Future	1	7,000,000	0.00 Client	Sell
16:33:46	R186	On 05/11/2020			Bond Future	1	7,000,000	0.00 Member	Buy
16:45:45	R186	On 05/11/2020			Bond Future	1	900,000	0.00 Client	Sell
16:45:45	R186	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
Total for R186 Bond Future						8	19,800,000	0.00	
9:40:52	R2032	On 05/11/2020			Bond Future	1	12,000,000	0.00 Member	Sell
10:57:21	R2032	On 05/11/2020			Bond Future	1	4,600,000	0.00 Member	Buy
10:58:09	R2032	On 05/11/2020			Bond Future	1	7,400,000	0.00 Member	Buy
10:58:09	R2032	On 05/11/2020			Bond Future	1	4,600,000	0.00 Member	Sell
10:58:09	R2032	On 05/11/2020			Bond Future	1	4,600,000	0.00 Client	Buy
10:58:09	R2032	On 05/11/2020			Bond Future	1	7,400,000	0.00 Client	Buy
10:58:09	R2032	On 05/11/2020			Bond Future	1	7,400,000	0.00 Member	Sell
Total for R2032 Bond Future						7	48,000,000	0.00	
9:40:52	R2035	On 05/11/2020			Bond Future	1	5,400,000	0.00 Member	Sell
11:00:18	R2035	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
11:00:41	R2035	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Buy
11:00:41	R2035	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Sell
11:00:41	R2035	On 05/11/2020			Bond Future	1	3,600,000	0.00 Client	Buy
11:00:41	R2035	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Sell
11:00:41	R2035	On 05/11/2020			Bond Future	1	1,800,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R2035 Bond Future				7	21,600,000		0.00
	Grand Total for all Instruments				32	92,320,000		0.00