



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/09/2020

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:40:59	GOVI	On 05/11/2020			GOVI	1	20,000	0.00 Member	Sell
13:19:55	GOVI	On 05/11/2020			GOVI	1	20,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>						<b>2</b>	<b>40,000</b>	<b>0.00</b>	
9:40:41	I2050	On 05/11/2020			Bond Future	1	15,000,000	0.00 Member	Sell
9:40:41	I2050	On 05/11/2020			Bond Future	1	15,000,000	0.00 Member	Buy
9:45:03	I2050	On 05/11/2020			Bond Future	1	15,000,000	0.00 Member	Sell
9:45:03	I2050	On 05/11/2020			Bond Future	1	15,000,000	0.00 Client	Buy
<b>Total for I2050 Bond Future</b>						<b>4</b>	<b>60,000,000</b>	<b>0.00</b>	
9:13:38	R186	On 05/11/2020			Bond Future	1	72,700,000	0.00 Member	Buy
10:38:48	R186	On 05/11/2020			Bond Future	1	45,800,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:56:17	R186	On 05/11/2020			Bond Future	1	1,300,000	0.00 Client	Buy
10:56:17	R186	On 05/11/2020			Bond Future	1	1,300,000	0.00 Client	Sell
11:07:55	R186	On 05/11/2020			Bond Future	1	72,700,000	0.00 Client	Sell
11:14:59	R186	On 05/11/2020			Bond Future	1	45,800,000	0.00 Client	Buy
12:46:55	R186	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Sell
12:46:55	R186	On 05/11/2020			Bond Future	1	18,300,000	0.00 Client	Buy
12:49:44	R186	On 05/11/2020			Bond Future	1	13,900,000	0.00 Member	Buy
12:49:44	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
12:49:44	R186	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Buy
12:49:44	R186	On 05/11/2020			Bond Future	1	13,900,000	0.00 Client	Sell
12:49:44	R186	On 05/11/2020			Bond Future	1	1,100,000	0.00 Client	Sell
12:49:44	R186	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
12:49:44	R186	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy
12:49:44	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell
12:49:44	R186	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Sell
12:49:44	R186	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
12:49:44	R186	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Sell
12:49:44	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
12:49:44	R186	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Sell
12:49:44	R186	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Sell
12:49:44	R186	On 05/11/2020			Bond Future	1	1,200,000	0.00 Client	Sell
12:49:44	R186	On 05/11/2020			Bond Future	1	13,900,000	0.00 Member	Sell
12:49:44	R186	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
12:49:44	R186	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Buy
15:40:06	R186	On 05/11/2020			Bond Future	1	800,000	0.00 Client	Sell
15:40:06	R186	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Buy
16:01:27	R186	On 05/11/2020			Bond Future	1	2,200,000	0.00 Member	Buy
16:01:27	R186	On 05/11/2020			Bond Future	1	2,200,000	0.00 Member	Sell
16:29:41	R186	On 05/11/2020			Bond Future	1	2,200,000	0.00 Member	Buy
16:55:46	R186	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Sell
16:57:31	R186	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Sell
16:57:31	R186	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Sell
16:57:31	R186	On 05/11/2020			Bond Future	1	2,000,000	0.00 Client	Sell
16:57:31	R186	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy
16:57:31	R186	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>37</b>	<b>326,000,000</b>	<b>0.00</b>	
16:09:35	R2023	On 05/11/2020			Bond Future	1	11,900,000	0.00 Member	Sell
16:09:35	R2023	On 05/11/2020			Bond Future	1	18,000,000	0.00 Client	Buy
16:14:30	R2023	On 05/11/2020			Bond Future	1	11,900,000	0.00 Client	Sell
16:14:30	R2023	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell
16:14:30	R2023	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
16:14:30	R2023	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
16:14:30	R2023	On 05/11/2020			Bond Future	1	900,000	0.00 Client	Sell
16:14:30	R2023	On 05/11/2020			Bond Future	1	11,900,000	0.00 Member	Buy
16:14:30	R2023	On 05/11/2020			Bond Future	1	900,000	0.00 Client	Sell
16:14:30	R2023	On 05/11/2020			Bond Future	1	2,400,000	0.00 Member	Sell
16:14:30	R2023	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
16:14:30	R2023	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
16:14:30	R2023	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
16:14:30	R2023	On 05/11/2020			Bond Future	1	900,000	0.00 Client	Sell
16:14:30	R2023	On 05/11/2020			Bond Future	1	2,400,000	0.00 Client	Sell
16:14:30	R2023	On 05/11/2020			Bond Future	1	2,400,000	0.00 Member	Buy
16:14:30	R2023	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
16:14:30	R2023	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
16:14:30	R2023	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
<b>Total for R2023 Bond Future</b>						<b>19</b>	<b>72,000,000</b>	<b>0.00</b>	
10:38:48	R2030	On 05/11/2020			Bond Future	1	7,100,000	0.00 Member	Sell
11:12:02	R2030	On 05/11/2020			Bond Future	1	7,100,000	0.00 Client	Buy
15:14:04	R2030	On 05/11/2020			Bond Future	1	4,100,000	0.00 Member	Sell
15:14:04	R2030	On 05/11/2020			Bond Future	1	4,100,000	0.00 Member	Buy
15:20:36	R2030	On 05/11/2020			Bond Future	1	4,100,000	0.00 Member	Buy
16:23:01	R2030	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Sell
16:24:40	R2030	On 05/11/2020			Bond Future	1	3,300,000	0.00 Client	Sell
16:24:40	R2030	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
16:24:40	R2030	On 05/11/2020			Bond Future	1	3,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:24:40	R2030	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
16:24:40	R2030	On 05/11/2020			Bond Future	1	3,300,000	0.00 Member	Sell
16:24:40	R2030	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
16:27:22	R2030	On 05/11/2020			Bond Future	1	700,000	0.00 Client	Sell
16:27:22	R2030	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>14</b>	<b>38,800,000</b>	<b>0.00</b>	
10:38:48	R2032	On 05/11/2020			Bond Future	1	7,400,000	0.00 Member	Sell
11:26:49	R2032	On 05/11/2020			Bond Future	1	4,000,000	0.00 Member	Buy
11:27:15	R2032	On 05/11/2020			Bond Future	1	3,400,000	0.00 Client	Buy
11:27:15	R2032	On 05/11/2020			Bond Future	1	3,400,000	0.00 Member	Buy
11:27:15	R2032	On 05/11/2020			Bond Future	1	3,400,000	0.00 Member	Sell
11:27:15	R2032	On 05/11/2020			Bond Future	1	4,000,000	0.00 Member	Sell
11:27:15	R2032	On 05/11/2020			Bond Future	1	4,000,000	0.00 Client	Buy
15:14:04	R2032	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
15:14:04	R2032	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
15:20:36	R2032	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
16:29:57	R2032	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>11</b>	<b>30,000,000</b>	<b>0.00</b>	
8:23:46	R2035	On 05/11/2020			Bond Future	1	8,400,000	0.00 Member	Buy
10:06:47	R2035	On 05/11/2020			Bond Future	1	8,400,000	0.00 Client	Sell
15:14:04	R2035	On 05/11/2020			Bond Future	1	2,600,000	0.00 Member	Sell
15:14:04	R2035	On 05/11/2020			Bond Future	1	2,600,000	0.00 Member	Buy
15:20:36	R2035	On 05/11/2020			Bond Future	1	2,600,000	0.00 Member	Buy
16:31:59	R2035	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Sell
16:33:03	R2035	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
16:33:03	R2035	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Sell
16:33:03	R2035	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
16:33:03	R2035	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
16:33:03	R2035	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
16:33:03	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
16:33:03	R2035	On 05/11/2020			Bond Future	1	1,700,000	0.00 Client	Sell
16:33:03	R2035	On 05/11/2020			Bond Future	1	1,700,000	0.00 Member	Buy
16:33:03	R2035	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
16:33:03	R2035	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
16:33:03	R2035	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Buy
16:33:03	R2035	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
16:33:03	R2035	On 05/11/2020			Bond Future	1	1,700,000	0.00 Member	Sell
16:33:03	R2035	On 05/11/2020			Bond Future	1	300,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>20</b>	<b>32,400,000</b>	<b>0.00</b>	
15:14:04	R2037	On 05/11/2020			Bond Future	1	9,500,000	0.00 Member	Sell
15:14:04	R2037	On 05/11/2020			Bond Future	1	9,500,000	0.00 Member	Buy
15:20:36	R2037	On 05/11/2020			Bond Future	1	9,500,000	0.00 Member	Buy
16:34:22	R2037	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
16:35:20	R2037	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Sell
16:35:20	R2037	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Buy
16:35:20	R2037	On 05/11/2020			Bond Future	1	1,300,000	0.00 Client	Sell
16:35:20	R2037	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Sell
16:35:20	R2037	On 05/11/2020			Bond Future	1	900,000	0.00 Client	Sell
16:35:20	R2037	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
16:35:20	R2037	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Sell
16:35:20	R2037	On 05/11/2020			Bond Future	1	7,100,000	0.00 Member	Sell
16:35:20	R2037	On 05/11/2020			Bond Future	1	7,100,000	0.00 Member	Buy
16:35:20	R2037	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy
16:35:20	R2037	On 05/11/2020			Bond Future	1	7,100,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>15</b>	<b>57,000,000</b>	<b>0.00</b>	
15:14:03	R2040	On 05/11/2020			Bond Future	1	3,300,000	0.00 Member	Buy
15:14:03	R2040	On 05/11/2020			Bond Future	1	2,900,000	0.00 Member	Sell
15:14:04	R2040	On 05/11/2020			Bond Future	1	6,900,000	0.00 Member	Sell
15:14:04	R2040	On 05/11/2020			Bond Future	1	6,900,000	0.00 Member	Buy
15:20:36	R2040	On 05/11/2020			Bond Future	1	6,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:40:15	R2040	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Sell
15:40:15	R2040	On 05/11/2020			Bond Future	1	2,900,000	0.00 Client	Sell
15:40:15	R2040	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
15:40:15	R2040	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
15:40:15	R2040	On 05/11/2020			Bond Future	1	2,900,000	0.00 Member	Buy
16:36:17	R2040	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Sell
16:37:11	R2040	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Sell
16:37:11	R2040	On 05/11/2020			Bond Future	1	4,500,000	0.00 Member	Buy
16:37:11	R2040	On 05/11/2020			Bond Future	1	4,500,000	0.00 Member	Sell
16:37:11	R2040	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Buy
16:37:11	R2040	On 05/11/2020			Bond Future	1	800,000	0.00 Client	Sell
16:37:11	R2040	On 05/11/2020			Bond Future	1	4,500,000	0.00 Client	Sell
16:37:11	R2040	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Buy
16:37:11	R2040	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Buy
16:37:11	R2040	On 05/11/2020			Bond Future	1	300,000	0.00 Client	Sell
16:37:11	R2040	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Sell
16:37:11	R2040	On 05/11/2020			Bond Future	1	1,300,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>22</b>	<b>54,600,000</b>	<b>0.00</b>	
15:14:04	R2044	On 05/11/2020			Bond Future	1	8,500,000	0.00 Member	Sell
15:14:04	R2044	On 05/11/2020			Bond Future	1	8,500,000	0.00 Member	Buy
15:20:36	R2044	On 05/11/2020			Bond Future	1	8,500,000	0.00 Member	Buy
15:23:56	R2044	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
15:34:44	R2044	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
16:38:13	R2044	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
16:39:32	R2044	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Buy
16:39:32	R2044	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Sell
16:39:32	R2044	On 05/11/2020			Bond Future	1	900,000	0.00 Client	Sell
16:39:32	R2044	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Sell
16:39:32	R2044	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
16:39:32	R2044	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Sell
16:39:32	R2044	On 05/11/2020			Bond Future	1	6,100,000	0.00 Client	Sell
16:39:32	R2044	On 05/11/2020			Bond Future	1	1,300,000	0.00 Client	Sell
16:39:32	R2044	On 05/11/2020			Bond Future	1	6,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:39:32	R2044	On 05/11/2020			Bond Future	1	6,100,000	0.00 Member	Sell
16:39:32	R2044	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy
17:27:30	R2044	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
17:27:30	R2044	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>19</b>	<b>51,400,000</b>	<b>0.00</b>	
16:01:27	R2048	On 05/11/2020			Bond Future	1	9,800,000	0.00 Member	Buy
16:01:27	R2048	On 05/11/2020			Bond Future	1	9,800,000	0.00 Member	Sell
16:29:16	R2048	On 05/11/2020			Bond Future	1	9,800,000	0.00 Member	Buy
17:00:15	R2048	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Sell
17:01:09	R2048	On 05/11/2020			Bond Future	1	1,200,000	0.00 Client	Sell
17:01:09	R2048	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Sell
17:01:09	R2048	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Sell
17:01:09	R2048	On 05/11/2020			Bond Future	1	7,700,000	0.00 Client	Sell
17:01:09	R2048	On 05/11/2020			Bond Future	1	600,000	0.00 Client	Sell
17:01:09	R2048	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Buy
17:01:09	R2048	On 05/11/2020			Bond Future	1	300,000	0.00 Client	Sell
17:01:09	R2048	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Buy
17:01:09	R2048	On 05/11/2020			Bond Future	1	7,700,000	0.00 Member	Sell
17:01:09	R2048	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Buy
17:01:09	R2048	On 05/11/2020			Bond Future	1	7,700,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>15</b>	<b>58,800,000</b>	<b>0.00</b>	
15:14:04	R213	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
15:14:04	R213	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
15:20:36	R213	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
16:28:37	R213	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>182</b>	<b>781,440,000</b>	<b>0.00</b>	