



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 01/10/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:29:38	I2025	On 05/11/2020		Bond Future	1	100,000	0.00 Member	Buy
10:29:38	I2025	On 05/11/2020		Bond Future	1	7,400,000	0.00 Member	Sell
10:48:53	I2025	On 05/11/2020		Bond Future	1	2,400,000	0.00 Member	Buy
10:48:53	I2025	On 05/11/2020		Bond Future	1	2,400,000	0.00 Client	Buy
10:48:53	I2025	On 05/11/2020		Bond Future	1	2,400,000	0.00 Member	Sell
10:48:54	I2025	On 05/11/2020		Bond Future	1	800,000	0.00 Client	Buy
10:48:54	I2025	On 05/11/2020		Bond Future	1	500,000	0.00 Client	Buy
10:48:54	I2025	On 05/11/2020		Bond Future	1	500,000	0.00 Member	Buy
10:48:54	I2025	On 05/11/2020		Bond Future	1	500,000	0.00 Member	Buy
10:48:54	I2025	On 05/11/2020		Bond Future	1	400,000	0.00 Member	Sell
10:48:54	I2025	On 05/11/2020		Bond Future	1	400,000	0.00 Member	Buy
10:48:54	I2025	On 05/11/2020		Bond Future	1	2,200,000	0.00 Member	Sell
10:48:54	I2025	On 05/11/2020		Bond Future	1	2,200,000	0.00 Member	Buy
10:48:54	I2025	On 05/11/2020		Bond Future	1	300,000	0.00 Client	Buy
10:48:54	I2025	On 05/11/2020		Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:48:54	I2025	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
10:48:54	I2025	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Sell
10:48:54	I2025	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Buy
10:48:54	I2025	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Buy
10:48:54	I2025	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Sell
10:48:54	I2025	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Buy
10:48:54	I2025	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
10:48:54	I2025	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
10:48:54	I2025	On 05/11/2020			Bond Future	1	500,000	0.00 Client	Buy
10:48:54	I2025	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Buy
10:48:54	I2025	On 05/11/2020			Bond Future	1	2,200,000	0.00 Client	Buy
10:48:54	I2025	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Buy
10:48:54	I2025	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
10:48:54	I2025	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Sell
10:48:54	I2025	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Buy
10:48:54	I2025	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Sell
Total for I2025 Bond Future						31	29,600,000	0.00	
12:15:26	I2033	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Buy
13:34:06	I2033	On 05/11/2020			Bond Future	1	300,000	0.00 Client	Sell
Total for I2033 Bond Future						2	600,000	0.00	
10:51:17	R186	On 05/11/2020			Bond Future	1	10,400,000	0.00 Member	Sell
12:54:31	R186	On 05/11/2020			Bond Future	1	3,500,000	0.00 Member	Buy
12:58:42	R186	On 05/11/2020			Bond Future	1	6,900,000	0.00 Member	Buy
12:58:42	R186	On 05/11/2020			Bond Future	1	6,900,000	0.00 Member	Sell
12:58:42	R186	On 05/11/2020			Bond Future	1	3,500,000	0.00 Client	Buy
12:58:42	R186	On 05/11/2020			Bond Future	1	6,900,000	0.00 Client	Buy
12:58:42	R186	On 05/11/2020			Bond Future	1	3,500,000	0.00 Member	Sell
13:14:12	R186	On 05/11/2020			Bond Future	1	10,300,000	0.00 Member	Buy
15:20:31	R186	On 05/11/2020			Bond Future	1	10,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						9	62,200,000	0.00	
12:15:26	R202	On 05/11/2020			Bond Future	1	3,100,000	0.00 Member	Buy
13:30:23	R202	On 05/11/2020			Bond Future	1	3,100,000	0.00 Client	Sell
17:31:33	R202	On 05/11/2020			Bond Future	1	3,700,000	0.00 Member	Buy
17:40:08	R202	On 05/11/2020			Bond Future	1	3,700,000	0.00 Client	Sell
Total for R202 Bond Future						4	13,600,000	0.00	
9:52:37	R2030	On 05/11/2020			Bond Future	1	152,500,000	0.00 Member	Sell
9:52:37	R2030	On 05/11/2020	9.99	Put	Bond Future	1	250,000,000	0.00 Member	Buy
9:52:37	R2030	On 05/11/2020	9.66	Put	Bond Future	1	550,000,000	0.00 Member	Sell
9:52:37	R2030	On 05/11/2020			Bond Future	1	57,200,000	0.00 Member	Buy
9:52:37	R2030	On 05/11/2020	9.99	Put	Bond Future	1	99,400,000	0.00 Member	Sell
9:52:37	R2030	On 05/11/2020	9.66	Put	Bond Future	1	208,900,000	0.00 Member	Buy
10:51:17	R2030	On 05/11/2020			Bond Future	1	201,800,000	0.00 Member	Sell
13:14:12	R2030	On 05/11/2020			Bond Future	1	32,200,000	0.00 Member	Buy
13:14:33	R2030	On 05/11/2020			Bond Future	1	87,500,000	0.00 Member	Buy
13:15:26	R2030	On 05/11/2020			Bond Future	1	110,000,000	0.00 Member	Buy
13:15:26	R2030	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Sell
13:15:26	R2030	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Buy
13:15:26	R2030	On 05/11/2020			Bond Future	1	2,800,000	0.00 Member	Buy
13:15:26	R2030	On 05/11/2020			Bond Future	1	2,800,000	0.00 Client	Buy
13:15:26	R2030	On 05/11/2020			Bond Future	1	110,000,000	0.00 Client	Buy
13:15:26	R2030	On 05/11/2020			Bond Future	1	1,500,000	0.00 Client	Buy
13:15:26	R2030	On 05/11/2020			Bond Future	1	2,800,000	0.00 Member	Sell
13:15:26	R2030	On 05/11/2020			Bond Future	1	110,000,000	0.00 Member	Sell
15:23:17	R2030	On 05/11/2020			Bond Future	1	32,200,000	0.00 Client	Sell
16:15:52	R2030	On 05/11/2020	9.66	Put	Bond Future	1	6,500,000	0.00 Member	Buy
16:15:52	R2030	On 05/11/2020	9.66	Put	Bond Future	1	12,400,000	0.00 Member	Buy
16:15:52	R2030	On 05/11/2020	9.66	Put	Bond Future	1	8,300,000	0.00 Member	Buy
16:15:52	R2030	On 05/11/2020	9.66	Put	Bond Future	1	9,500,000	0.00 Member	Buy
16:15:52	R2030	On 05/11/2020	9.66	Put	Bond Future	1	8,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:15:52	R2030	On 05/11/2020	9.66	Put	Bond Future	1	12,400,000	0.00 Client	Buy
16:15:52	R2030	On 05/11/2020	9.66	Put	Bond Future	1	6,500,000	0.00 Member	Sell
16:15:52	R2030	On 05/11/2020	9.66	Put	Bond Future	1	19,000,000	0.00 Member	Sell
16:15:52	R2030	On 05/11/2020	9.66	Put	Bond Future	1	19,000,000	0.00 Client	Buy
16:15:52	R2030	On 05/11/2020	9.66	Put	Bond Future	1	9,500,000	0.00 Client	Buy
16:15:52	R2030	On 05/11/2020	9.66	Put	Bond Future	1	8,300,000	0.00 Member	Sell
16:15:52	R2030	On 05/11/2020	9.66	Put	Bond Future	1	9,500,000	0.00 Member	Sell
16:15:52	R2030	On 05/11/2020	9.66	Put	Bond Future	1	285,400,000	0.00 Member	Sell
16:15:52	R2030	On 05/11/2020	9.66	Put	Bond Future	1	285,400,000	0.00 Client	Buy
16:15:52	R2030	On 05/11/2020	9.66	Put	Bond Future	1	19,000,000	0.00 Member	Buy
16:15:52	R2030	On 05/11/2020	9.66	Put	Bond Future	1	285,400,000	0.00 Member	Buy
16:15:52	R2030	On 05/11/2020	9.66	Put	Bond Future	1	12,400,000	0.00 Member	Sell
16:15:52	R2030	On 05/11/2020	9.66	Put	Bond Future	1	6,500,000	0.00 Client	Buy
16:21:48	R2030	On 05/11/2020	9.66	Put	Bond Future	1	208,900,000	0.00 Client	Buy
16:21:48	R2030	On 05/11/2020	9.66	Put	Bond Future	1	208,900,000	0.00 Member	Sell
16:26:21	R2030	On 05/11/2020	9.99	Put	Bond Future	1	4,900,000	0.00 Member	Buy
16:26:21	R2030	On 05/11/2020	9.99	Put	Bond Future	1	4,900,000	0.00 Client	Sell
16:26:21	R2030	On 05/11/2020	9.99	Put	Bond Future	1	3,300,000	0.00 Client	Sell
16:26:21	R2030	On 05/11/2020	9.99	Put	Bond Future	1	3,300,000	0.00 Member	Sell
16:26:21	R2030	On 05/11/2020	9.99	Put	Bond Future	1	4,900,000	0.00 Member	Sell
16:26:21	R2030	On 05/11/2020	9.99	Put	Bond Future	1	4,100,000	0.00 Member	Sell
16:26:21	R2030	On 05/11/2020	9.99	Put	Bond Future	1	3,300,000	0.00 Member	Buy
16:26:22	R2030	On 05/11/2020	9.99	Put	Bond Future	1	4,100,000	0.00 Client	Sell
16:26:22	R2030	On 05/11/2020	9.99	Put	Bond Future	1	9,400,000	0.00 Member	Sell
16:26:22	R2030	On 05/11/2020	9.99	Put	Bond Future	1	99,400,000	0.00 Member	Buy
16:26:22	R2030	On 05/11/2020	9.99	Put	Bond Future	1	128,900,000	0.00 Client	Sell
16:26:22	R2030	On 05/11/2020	9.99	Put	Bond Future	1	128,900,000	0.00 Member	Sell
16:26:22	R2030	On 05/11/2020	9.99	Put	Bond Future	1	128,900,000	0.00 Member	Buy
16:26:22	R2030	On 05/11/2020	9.99	Put	Bond Future	1	9,400,000	0.00 Client	Sell
16:26:22	R2030	On 05/11/2020	9.99	Put	Bond Future	1	9,400,000	0.00 Member	Buy
16:26:22	R2030	On 05/11/2020	9.99	Put	Bond Future	1	99,400,000	0.00 Client	Sell
16:26:22	R2030	On 05/11/2020	9.99	Put	Bond Future	1	4,100,000	0.00 Member	Buy
16:29:30	R2030	On 05/11/2020			Bond Future	1	64,400,000	0.00 Member	Sell
17:07:11	R2030	On 05/11/2020			Bond Future	1	64,400,000	0.00 Client	Buy
17:22:11	R2030	On 05/11/2020			Bond Future	1	5,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:22:11	R2030	On 05/11/2020			Bond Future	1	2,300,000	0.00 Client	Buy
17:22:11	R2030	On 05/11/2020			Bond Future	1	5,100,000	0.00 Member	Sell
17:22:11	R2030	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Sell
17:22:11	R2030	On 05/11/2020			Bond Future	1	2,600,000	0.00 Client	Buy
17:22:11	R2030	On 05/11/2020			Bond Future	1	78,300,000	0.00 Client	Buy
17:22:11	R2030	On 05/11/2020			Bond Future	1	1,800,000	0.00 Client	Buy
17:22:11	R2030	On 05/11/2020			Bond Future	1	5,200,000	0.00 Client	Buy
17:22:11	R2030	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Sell
17:22:11	R2030	On 05/11/2020			Bond Future	1	57,200,000	0.00 Client	Buy
17:22:11	R2030	On 05/11/2020			Bond Future	1	57,200,000	0.00 Member	Sell
17:22:11	R2030	On 05/11/2020			Bond Future	1	78,300,000	0.00 Member	Sell
17:22:11	R2030	On 05/11/2020			Bond Future	1	2,600,000	0.00 Member	Sell
17:22:11	R2030	On 05/11/2020			Bond Future	1	5,200,000	0.00 Member	Buy
17:22:11	R2030	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Buy
17:22:11	R2030	On 05/11/2020			Bond Future	1	5,100,000	0.00 Member	Buy
17:22:11	R2030	On 05/11/2020			Bond Future	1	78,300,000	0.00 Member	Buy
17:22:11	R2030	On 05/11/2020			Bond Future	1	5,200,000	0.00 Member	Sell
17:22:11	R2030	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
17:22:11	R2030	On 05/11/2020			Bond Future	1	2,600,000	0.00 Member	Buy
17:31:33	R2030	On 05/11/2020			Bond Future	1	5,000,000	0.00 Member	Buy
17:37:23	R2030	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Sell
17:38:26	R2030	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Sell
17:38:26	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Buy
17:38:26	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Sell
17:38:26	R2030	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Buy
17:38:26	R2030	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Buy
17:38:26	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Sell
17:38:26	R2030	On 05/11/2020			Bond Future	1	2,300,000	0.00 Client	Sell
17:38:26	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Buy
17:38:26	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Client	Sell
17:38:26	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Client	Sell
17:38:26	R2030	On 05/11/2020			Bond Future	1	1,500,000	0.00 Client	Sell
Total for R2030 Bond Future						91	4,655,400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:06:50	R2032	On 05/11/2020			Bond Future	1	19,200,000	0.00 Member	Sell
16:44:02	R2032	On 05/11/2020			Bond Future	1	19,200,000	0.00 Client	Buy
Total for R2032 Bond Future						2	38,400,000	0.00	
13:14:12	R2035	On 05/11/2020			Bond Future	1	19,300,000	0.00 Member	Buy
15:06:50	R2035	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Sell
16:37:29	R2035	On 05/11/2020			Bond Future	1	1,800,000	0.00 Client	Buy
17:59:40	R2035	On 05/11/2020			Bond Future	1	19,300,000	0.00 Client	Sell
Total for R2035 Bond Future						4	42,200,000	0.00	
16:17:10	R2040	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
17:04:01	R2040	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R2040 Bond Future						2	2,000,000	0.00	
15:06:50	R2044	On 05/11/2020			Bond Future	1	4,400,000	0.00 Member	Buy
16:17:10	R2044	On 05/11/2020			Bond Future	1	2,700,000	0.00 Member	Buy
16:41:07	R2044	On 05/11/2020			Bond Future	1	4,400,000	0.00 Client	Sell
17:04:52	R2044	On 05/11/2020			Bond Future	1	2,700,000	0.00 Client	Sell
Total for R2044 Bond Future						4	14,200,000	0.00	
13:14:12	R208	On 05/11/2020			Bond Future	1	14,200,000	0.00 Member	Buy
15:26:32	R208	On 05/11/2020			Bond Future	1	14,200,000	0.00 Client	Sell
Total for R208 Bond Future						2	28,400,000	0.00	
9:22:42	R214	On 05/11/2020			Bond Future	1	14,900,000	0.00 Member	Buy
9:22:42	R214	On 05/11/2020			Bond Future	1	14,900,000	0.00 Member	Sell
9:42:34	R214	On 05/11/2020			Bond Future	1	14,900,000	0.00 Client	Sell
9:42:34	R214	On 05/11/2020			Bond Future	1	14,900,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:06:50	R214	On 05/11/2020		Bond Future	1	3,100,000	0.00 Member	Buy
16:51:14	R214	On 05/11/2020		Bond Future	1	3,100,000	0.00 Client	Sell
Total for R214 Bond Future					6	65,800,000	0.00	
Grand Total for all Instruments					157	4,952,400,000	0.00	