



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 06/10/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:36:44	I2025	On 05/11/2020		Bond Future	1	500,000	0.00 Member	Buy
17:49:11	I2025	On 05/11/2020		Bond Future	1	500,000	0.00 Client	Sell
Total for I2025 Bond Future					2	1,000,000	0.00	
17:47:38	I2029	On 05/11/2020		Bond Future	1	1,200,000	0.00 Member	Buy
17:52:42	I2029	On 05/11/2020		Bond Future	1	1,200,000	0.00 Client	Sell
Total for I2029 Bond Future					2	2,400,000	0.00	
14:05:04	I2038	On 05/11/2020		Bond Future	1	300,000	0.00 Member	Buy
14:05:04	I2038	On 05/11/2020		Bond Future	1	300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2038 Bond Future						2	600,000	0.00	
9:50:25	R186	On 05/11/2020			Bond Future	1	12,800,000	0.00 Member	Sell
10:36:15	R186	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Buy
10:39:07	R186	On 05/11/2020			Bond Future	1	11,000,000	0.00 Client	Buy
10:39:07	R186	On 05/11/2020			Bond Future	1	11,000,000	0.00 Member	Sell
10:39:07	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Buy
10:39:07	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
10:39:07	R186	On 05/11/2020			Bond Future	1	800,000	0.00 Client	Buy
10:39:07	R186	On 05/11/2020			Bond Future	1	11,000,000	0.00 Member	Buy
10:39:07	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
10:39:07	R186	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Sell
11:48:30	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
11:53:16	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
11:56:11	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
11:56:11	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Buy
13:11:01	R186	On 05/11/2020			Bond Future	1	15,400,000	0.00 Member	Buy
13:11:01	R186	On 05/11/2020			Bond Future	1	3,300,000	0.00 Member	Sell
13:15:30	R186	On 05/11/2020			Bond Future	1	12,100,000	0.00 Member	Buy
13:15:30	R186	On 05/11/2020			Bond Future	1	12,100,000	0.00 Member	Sell
13:15:30	R186	On 05/11/2020			Bond Future	1	3,300,000	0.00 Member	Buy
13:15:30	R186	On 05/11/2020			Bond Future	1	12,100,000	0.00 Client	Sell
13:15:30	R186	On 05/11/2020			Bond Future	1	3,300,000	0.00 Client	Sell
13:47:58	R186	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
13:47:58	R186	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Sell
14:15:58	R186	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Sell
14:15:58	R186	On 05/11/2020			Bond Future	1	1,800,000	0.00 Client	Buy
Total for R186 Bond Future						25	124,000,000	0.00	
13:37:50	R202	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
14:25:52	R202	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell
17:36:44	R202	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:47:38	R202	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
17:54:04	R202	On 05/11/2020			Bond Future	1	800,000	0.00 Client	Buy
17:57:16	R202	On 05/11/2020			Bond Future	1	1,800,000	0.00 Client	Sell
Total for R202 Bond Future						6	7,200,000	0.00	
11:06:37	R2023	On 05/11/2020			Bond Future	1	150,000,000	0.00 Member	Buy
11:20:54	R2023	On 05/11/2020			Bond Future	1	156,900,000	0.00 Member	Buy
11:20:54	R2023	On 05/11/2020			Bond Future	1	30,400,000	0.00 Member	Sell
11:33:55	R2023	On 05/11/2020			Bond Future	1	41,600,000	0.00 Member	Sell
11:37:08	R2023	On 05/11/2020			Bond Future	1	79,400,000	0.00 Member	Buy
11:37:08	R2023	On 05/11/2020			Bond Future	1	79,400,000	0.00 Client	Sell
11:37:08	R2023	On 05/11/2020			Bond Future	1	79,400,000	0.00 Member	Sell
12:36:23	R2023	On 05/11/2020			Bond Future	1	41,600,000	0.00 Client	Sell
12:36:23	R2023	On 05/11/2020			Bond Future	1	41,600,000	0.00 Member	Buy
12:36:23	R2023	On 05/11/2020			Bond Future	1	29,000,000	0.00 Member	Buy
12:36:23	R2023	On 05/11/2020			Bond Future	1	29,000,000	0.00 Member	Sell
12:36:23	R2023	On 05/11/2020			Bond Future	1	29,000,000	0.00 Client	Sell
13:43:52	R2023	On 05/11/2020			Bond Future	1	43,500,000	0.00 Member	Buy
13:43:52	R2023	On 05/11/2020			Bond Future	1	43,500,000	0.00 Member	Sell
13:43:52	R2023	On 05/11/2020			Bond Future	1	83,000,000	0.00 Member	Buy
13:43:52	R2023	On 05/11/2020			Bond Future	1	30,400,000	0.00 Member	Buy
13:43:52	R2023	On 05/11/2020			Bond Future	1	30,400,000	0.00 Client	Sell
13:43:52	R2023	On 05/11/2020			Bond Future	1	83,000,000	0.00 Client	Sell
13:43:52	R2023	On 05/11/2020			Bond Future	1	43,500,000	0.00 Client	Sell
13:43:52	R2023	On 05/11/2020			Bond Future	1	83,000,000	0.00 Member	Sell
15:59:27	R2023	On 05/11/2020			Bond Future	1	50,000,000	0.00 Member	Buy
15:59:27	R2023	On 05/11/2020			Bond Future	1	50,000,000	0.00 Member	Sell
16:34:07	R2023	On 05/11/2020			Bond Future	1	50,000,000	0.00 Client	Buy
16:34:07	R2023	On 05/11/2020			Bond Future	1	50,000,000	0.00 Member	Sell
Total for R2023 Bond Future						24	1,427,600,000	0.00	
9:33:53	R2030	On 05/11/2020			Bond Future	1	1,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:22:36	R2030	On 05/11/2020			Bond Future	1	5,500,000	0.00 Member	Buy
11:22:36	R2030	On 05/11/2020			Bond Future	1	60,900,000	0.00 Member	Sell
11:24:49	R2030	On 05/11/2020			Bond Future	1	1,900,000	0.00 Client	Sell
12:27:06	R2030	On 05/11/2020			Bond Future	1	9,500,000	0.00 Client	Buy
12:27:06	R2030	On 05/11/2020			Bond Future	1	9,000,000	0.00 Client	Buy
12:27:06	R2030	On 05/11/2020			Bond Future	1	1,100,000	0.00 Client	Buy
12:27:06	R2030	On 05/11/2020			Bond Future	1	18,100,000	0.00 Member	Buy
12:27:06	R2030	On 05/11/2020			Bond Future	1	5,500,000	0.00 Member	Sell
12:27:06	R2030	On 05/11/2020			Bond Future	1	9,000,000	0.00 Member	Buy
12:27:06	R2030	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Buy
12:27:06	R2030	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Buy
12:27:06	R2030	On 05/11/2020			Bond Future	1	9,500,000	0.00 Member	Sell
12:27:06	R2030	On 05/11/2020			Bond Future	1	9,500,000	0.00 Member	Buy
12:27:06	R2030	On 05/11/2020			Bond Future	1	3,600,000	0.00 Client	Buy
12:27:06	R2030	On 05/11/2020			Bond Future	1	3,100,000	0.00 Client	Buy
12:27:06	R2030	On 05/11/2020			Bond Future	1	3,100,000	0.00 Member	Buy
12:27:06	R2030	On 05/11/2020			Bond Future	1	11,000,000	0.00 Member	Buy
12:27:06	R2030	On 05/11/2020			Bond Future	1	5,500,000	0.00 Client	Buy
12:27:06	R2030	On 05/11/2020			Bond Future	1	18,100,000	0.00 Client	Buy
12:27:06	R2030	On 05/11/2020			Bond Future	1	9,000,000	0.00 Member	Sell
12:27:06	R2030	On 05/11/2020			Bond Future	1	11,000,000	0.00 Client	Buy
12:27:06	R2030	On 05/11/2020			Bond Future	1	11,000,000	0.00 Member	Sell
12:27:06	R2030	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Sell
12:27:06	R2030	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Sell
12:27:06	R2030	On 05/11/2020			Bond Future	1	3,100,000	0.00 Member	Sell
12:27:06	R2030	On 05/11/2020			Bond Future	1	18,100,000	0.00 Member	Sell
13:47:58	R2030	On 05/11/2020			Bond Future	1	2,600,000	0.00 Member	Buy
13:47:58	R2030	On 05/11/2020			Bond Future	1	2,600,000	0.00 Member	Sell
14:16:33	R2030	On 05/11/2020			Bond Future	1	2,600,000	0.00 Client	Buy
14:16:33	R2030	On 05/11/2020			Bond Future	1	2,600,000	0.00 Member	Sell
14:42:56	R2030	On 05/11/2020			Bond Future	1	8,600,000	0.00 Member	Sell
14:42:56	R2030	On 05/11/2020			Bond Future	1	8,600,000	0.00 Member	Buy
16:54:17	R2030	On 05/11/2020			Bond Future	1	8,600,000	0.00 Member	Buy
16:54:17	R2030	On 05/11/2020			Bond Future	1	8,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						35	292,200,000	0.00	
11:20:54	R2032	On 05/11/2020			Bond Future	1	68,200,000	0.00 Member	Sell
11:40:45	R2032	On 05/11/2020			Bond Future	1	68,200,000	0.00 Client	Buy
Total for R2032 Bond Future						2	136,400,000	0.00	
14:42:56	R2035	On 05/11/2020			Bond Future	1	93,100,000	0.00 Member	Sell
14:42:56	R2035	On 05/11/2020			Bond Future	1	93,100,000	0.00 Member	Buy
16:55:04	R2035	On 05/11/2020			Bond Future	1	93,100,000	0.00 Member	Buy
16:55:04	R2035	On 05/11/2020			Bond Future	1	93,100,000	0.00 Client	Sell
Total for R2035 Bond Future						4	372,400,000	0.00	
13:11:01	R2037	On 05/11/2020			Bond Future	1	68,400,000	0.00 Member	Sell
13:11:01	R2037	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
13:18:08	R2037	On 05/11/2020			Bond Future	1	16,500,000	0.00 Member	Buy
13:18:08	R2037	On 05/11/2020			Bond Future	1	13,400,000	0.00 Client	Buy
13:18:08	R2037	On 05/11/2020			Bond Future	1	13,400,000	0.00 Member	Buy
13:18:08	R2037	On 05/11/2020			Bond Future	1	8,800,000	0.00 Client	Buy
13:18:08	R2037	On 05/11/2020			Bond Future	1	12,000,000	0.00 Client	Buy
13:18:08	R2037	On 05/11/2020			Bond Future	1	8,800,000	0.00 Member	Sell
13:18:08	R2037	On 05/11/2020			Bond Future	1	16,500,000	0.00 Member	Sell
13:18:08	R2037	On 05/11/2020			Bond Future	1	8,800,000	0.00 Member	Buy
13:18:08	R2037	On 05/11/2020			Bond Future	1	12,000,000	0.00 Member	Sell
13:18:08	R2037	On 05/11/2020			Bond Future	1	12,000,000	0.00 Member	Buy
13:18:08	R2037	On 05/11/2020			Bond Future	1	16,500,000	0.00 Client	Buy
13:18:08	R2037	On 05/11/2020			Bond Future	1	13,400,000	0.00 Member	Sell
13:18:09	R2037	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Buy
13:18:09	R2037	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Sell
13:18:09	R2037	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Buy
13:18:09	R2037	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Sell
13:18:09	R2037	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:18:09	R2037	On 05/11/2020			Bond Future	1	3,600,000	0.00 Client	Buy
13:18:09	R2037	On 05/11/2020			Bond Future	1	1,900,000	0.00 Client	Buy
13:18:09	R2037	On 05/11/2020			Bond Future	1	1,900,000	0.00 Member	Buy
13:18:09	R2037	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Sell
13:18:09	R2037	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Buy
13:18:09	R2037	On 05/11/2020			Bond Future	1	1,100,000	0.00 Client	Buy
13:18:09	R2037	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Buy
13:18:09	R2037	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Buy
13:18:09	R2037	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Sell
13:18:09	R2037	On 05/11/2020			Bond Future	1	3,500,000	0.00 Client	Buy
13:18:09	R2037	On 05/11/2020			Bond Future	1	3,500,000	0.00 Member	Buy
13:18:09	R2037	On 05/11/2020			Bond Future	1	4,500,000	0.00 Member	Buy
13:18:09	R2037	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Buy
13:18:09	R2037	On 05/11/2020			Bond Future	1	700,000	0.00 Client	Buy
13:18:09	R2037	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Buy
13:18:09	R2037	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
13:18:09	R2037	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
13:18:09	R2037	On 05/11/2020			Bond Future	1	4,500,000	0.00 Member	Sell
13:18:09	R2037	On 05/11/2020			Bond Future	1	500,000	0.00 Client	Buy
13:18:09	R2037	On 05/11/2020			Bond Future	1	300,000	0.00 Client	Buy
13:18:09	R2037	On 05/11/2020			Bond Future	1	4,500,000	0.00 Client	Buy
13:18:09	R2037	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Sell
13:18:09	R2037	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
13:18:09	R2037	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Buy
13:18:09	R2037	On 05/11/2020			Bond Future	1	500,000	0.00 Client	Buy
13:18:09	R2037	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Sell
13:18:09	R2037	On 05/11/2020			Bond Future	1	600,000	0.00 Client	Buy
13:18:09	R2037	On 05/11/2020			Bond Future	1	1,900,000	0.00 Member	Sell
13:18:09	R2037	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Sell
13:18:09	R2037	On 05/11/2020			Bond Future	1	3,500,000	0.00 Member	Sell
Total for R2037 Bond Future						49	273,600,000	0.00	
11:49:34	R2040	On 05/11/2020			Bond Future	1	10,000,000	0.00 Member	Sell
11:49:34	R2040	On 05/11/2020			Bond Future	1	10,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2040 Bond Future						2	20,000,000	0.00	
13:47:58	R2044	On 05/11/2020			Bond Future	1	6,500,000	0.00 Member	Buy
13:47:58	R2044	On 05/11/2020			Bond Future	1	6,500,000	0.00 Member	Sell
14:12:39	R2044	On 05/11/2020			Bond Future	1	6,500,000	0.00 Client	Buy
14:12:39	R2044	On 05/11/2020			Bond Future	1	6,500,000	0.00 Member	Sell
Total for R2044 Bond Future						4	26,000,000	0.00	
12:18:05	R2048	On 05/11/2020			Bond Future	1	10,000,000	0.00 Member	Buy
12:18:05	R2048	On 05/11/2020			Bond Future	1	10,000,000	0.00 Client	Sell
Total for R2048 Bond Future						2	20,000,000	0.00	
Grand Total for all Instruments						159	2,703,400,000	0.00	