



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 24/11/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:36:50	I2025	On 04/02/2021		Bond Future	1	25,000,000	0.00 Member	Buy
14:36:50	I2025	On 04/02/2021		Bond Future	1	25,000,000	0.00 Member	Sell
15:38:41	I2025	On 04/02/2021		Bond Future	1	25,000,000	0.00 Client	Buy
15:38:41	I2025	On 04/02/2021		Bond Future	1	25,000,000	0.00 Member	Sell
Total for I2025 Bond Future					4	100,000,000	0.00	
14:36:50	I2050	On 04/02/2021		Bond Future	1	10,000,000	0.00 Member	Sell
14:36:50	I2050	On 04/02/2021		Bond Future	1	10,000,000	0.00 Member	Buy
15:38:55	I2050	On 04/02/2021		Bond Future	1	10,000,000	0.00 Member	Buy
15:38:55	I2050	On 04/02/2021		Bond Future	1	10,000,000	0.00 Client	Sell
Total for I2050 Bond Future					4	40,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:31:59	R186	On 04/02/2021			Bond Future	1	77,900,000	0.00 Member	Buy
13:27:37	R186	On 04/02/2021			Bond Future	1	77,900,000	0.00 Client	Sell
Total for R186 Bond Future						2	155,800,000	0.00	
12:24:45	R2030	On 04/02/2021			Bond Future	1	60,100,000	0.00 Member	Buy
13:25:46	R2030	On 04/02/2021			Bond Future	1	60,100,000	0.00 Client	Sell
14:54:33	R2030	On 04/02/2021			Bond Future	1	200,000	0.00 Client	Sell
14:54:33	R2030	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
15:58:49	R2030	On 04/02/2021			Bond Future	1	15,000,000	0.00 Client	Buy
15:58:49	R2030	On 04/02/2021			Bond Future	1	15,000,000	0.00 Member	Sell
Total for R2030 Bond Future						6	150,600,000	0.00	
12:31:59	R2032	On 04/02/2021			Bond Future	1	130,000,000	0.00 Member	Buy
13:33:31	R2032	On 04/02/2021			Bond Future	1	130,000,000	0.00 Client	Sell
15:58:49	R2032	On 04/02/2021			Bond Future	1	30,000,000	0.00 Client	Sell
15:58:49	R2032	On 04/02/2021			Bond Future	1	30,000,000	0.00 Member	Buy
Total for R2032 Bond Future						4	320,000,000	0.00	
11:20:43	R2035	On 04/02/2021			Bond Future	1	209,700,000	0.00 Member	Buy
13:24:01	R2035	On 04/02/2021			Bond Future	1	209,700,000	0.00 Client	Sell
15:58:49	R2035	On 04/02/2021			Bond Future	1	15,000,000	0.00 Client	Buy
15:58:49	R2035	On 04/02/2021			Bond Future	1	15,000,000	0.00 Member	Sell
Total for R2035 Bond Future						4	449,400,000	0.00	
11:20:43	R2037	On 04/02/2021			Bond Future	1	49,700,000	0.00 Member	Buy
12:28:18	R2037	On 04/02/2021			Bond Future	1	34,000,000	0.00 Member	Buy
12:28:18	R2037	On 04/02/2021			Bond Future	1	34,000,000	0.00 Member	Sell
12:29:47	R2037	On 04/02/2021			Bond Future	1	34,000,000	0.00 Member	Sell
12:29:47	R2037	On 04/02/2021			Bond Future	1	34,000,000	0.00 Client	Buy
13:21:56	R2037	On 04/02/2021			Bond Future	1	49,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2037 Bond Future						6	235,400,000	0.00	
11:13:30	R2040	On 04/02/2021			Bond Future	1	23,300,000	0.00 Member	Sell
11:57:41	R2040	On 04/02/2021			Bond Future	1	16,800,000	0.00 Member	Buy
11:58:07	R2040	On 04/02/2021			Bond Future	1	6,500,000	0.00 Member	Buy
11:58:08	R2040	On 04/02/2021			Bond Future	1	16,800,000	0.00 Member	Sell
11:58:08	R2040	On 04/02/2021			Bond Future	1	6,500,000	0.00 Member	Sell
11:58:08	R2040	On 04/02/2021			Bond Future	1	6,500,000	0.00 Client	Buy
11:58:08	R2040	On 04/02/2021			Bond Future	1	16,800,000	0.00 Client	Buy
Total for R2040 Bond Future						7	93,200,000	0.00	
11:13:30	R2044	On 04/02/2021			Bond Future	1	11,400,000	0.00 Member	Sell
11:53:22	R2044	On 04/02/2021			Bond Future	1	7,000,000	0.00 Member	Buy
11:54:59	R2044	On 04/02/2021			Bond Future	1	4,400,000	0.00 Member	Buy
11:54:59	R2044	On 04/02/2021			Bond Future	1	7,000,000	0.00 Client	Buy
11:54:59	R2044	On 04/02/2021			Bond Future	1	4,400,000	0.00 Member	Sell
11:54:59	R2044	On 04/02/2021			Bond Future	1	4,400,000	0.00 Client	Buy
11:54:59	R2044	On 04/02/2021			Bond Future	1	7,000,000	0.00 Member	Sell
Total for R2044 Bond Future						7	45,600,000	0.00	
14:10:28	R2048	On 04/02/2021			Bond Future	1	5,000,000	0.00 Member	Buy
14:10:28	R2048	On 04/02/2021			Bond Future	1	5,000,000	0.00 Member	Sell
14:33:42	R2048	On 04/02/2021			Bond Future	1	5,000,000	0.00 Member	Sell
14:33:42	R2048	On 04/02/2021			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R2048 Bond Future						4	20,000,000	0.00	
14:36:50	R212	On 04/02/2021			Bond Future	1	30,000,000	0.00 Member	Sell
14:36:50	R212	On 04/02/2021			Bond Future	1	30,000,000	0.00 Member	Buy
15:38:30	R212	On 04/02/2021			Bond Future	1	30,000,000	0.00 Client	Sell
15:38:30	R212	On 04/02/2021			Bond Future	1	30,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R212 Bond Future				4	120,000,000		0.00
	Grand Total for all Instruments				52	1,730,000,000		0.00