



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 09/06/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:25:24	R186	On 06/08/2020		Bond Future	1	1,200,000	0.00 Member	Sell
12:25:24	R186	On 06/08/2020		Bond Future	1	1,200,000	0.00 Client	Buy
15:02:19	R186	On 06/08/2020		Bond Future	1	300,000,000	0.00 Member	Buy
15:02:19	R186	On 06/08/2020		Bond Future	1	300,000,000	0.00 Member	Sell
17:03:36	R186	On 06/08/2020		Bond Future	1	242,500,000	0.00 Member	Sell
17:03:36	R186	On 06/08/2020		Bond Future	1	429,000,000	0.00 Member	Buy
17:27:46	R186	On 06/08/2020		Bond Future	1	242,500,000	0.00 Client	Sell
17:27:46	R186	On 06/08/2020		Bond Future	1	186,500,000	0.00 Member	Buy
17:27:46	R186	On 06/08/2020		Bond Future	1	242,500,000	0.00 Member	Buy
17:27:46	R186	On 06/08/2020		Bond Future	1	186,500,000	0.00 Member	Sell
17:27:46	R186	On 06/08/2020		Bond Future	1	186,500,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>					<b>11</b>	<b>2,318,400,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:25:24	R2030	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
12:25:24	R2030	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Buy
14:12:03	R2030	On 06/08/2020			Bond Future	1	25,000,000	0.00 Client	Buy
14:12:03	R2030	On 06/08/2020			Bond Future	1	25,000,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>50,200,000</b>	<b>0.00</b>	
12:25:24	R2032	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
12:25:24	R2032	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Buy
17:03:36	R2032	On 06/08/2020			Bond Future	1	3,000,000	0.00 Client	Buy
17:03:36	R2032	On 06/08/2020			Bond Future	1	375,000,000	0.00 Member	Buy
17:03:36	R2032	On 06/08/2020			Bond Future	1	650,000,000	0.00 Member	Sell
17:03:36	R2032	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Sell
17:29:54	R2032	On 06/08/2020			Bond Future	1	275,000,000	0.00 Client	Buy
17:29:54	R2032	On 06/08/2020			Bond Future	1	275,000,000	0.00 Member	Sell
17:29:54	R2032	On 06/08/2020			Bond Future	1	375,000,000	0.00 Member	Sell
17:29:54	R2032	On 06/08/2020			Bond Future	1	275,000,000	0.00 Member	Buy
17:29:54	R2032	On 06/08/2020			Bond Future	1	375,000,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>11</b>	<b>2,606,200,000</b>	<b>0.00</b>	
12:25:24	R2035	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
12:25:24	R2035	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>0.00</b>	
12:25:24	R2037	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
12:25:24	R2037	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>400,000</b>	<b>0.00</b>	
10:33:31	R2040	On 06/08/2020			Bond Future	1	125,000,000	0.00 Member	Sell
10:33:31	R2040	On 06/08/2020			Bond Future	1	25,000,000	0.00 Member	Buy
10:48:40	R2040	On 06/08/2020			Bond Future	1	25,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:48:40	R2040	On 06/08/2020			Bond Future	1	100,000,000	0.00 Member	Buy
10:48:40	R2040	On 06/08/2020			Bond Future	1	25,000,000	0.00 Member	Sell
10:48:40	R2040	On 06/08/2020			Bond Future	1	100,000,000	0.00 Member	Sell
10:48:40	R2040	On 06/08/2020			Bond Future	1	100,000,000	0.00 Client	Buy
12:25:24	R2040	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
12:25:24	R2040	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>9</b>	<b>502,000,000</b>	<b>0.00</b>	
10:19:44	R2044	On 06/08/2020			Bond Future	1	2,900,000	0.00 Member	Buy
10:19:44	R2044	On 06/08/2020			Bond Future	1	2,900,000	0.00 Member	Sell
10:25:36	R2044	On 06/08/2020			Bond Future	1	2,900,000	0.00 Client	Buy
10:25:36	R2044	On 06/08/2020			Bond Future	1	2,900,000	0.00 Member	Sell
12:25:24	R2044	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
12:25:24	R2044	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>6</b>	<b>12,000,000</b>	<b>0.00</b>	
10:19:44	R2048	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Buy
10:19:44	R2048	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Sell
10:25:36	R2048	On 06/08/2020			Bond Future	1	700,000	0.00 Client	Buy
10:25:36	R2048	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Sell
12:25:24	R2048	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Sell
12:25:24	R2048	On 06/08/2020			Bond Future	1	800,000	0.00 Client	Buy
15:05:24	R2048	On 06/08/2020			Bond Future	1	15,700,000	0.00 Member	Sell
15:05:24	R2048	On 06/08/2020			Bond Future	1	15,700,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>8</b>	<b>35,800,000</b>	<b>0.00</b>	
14:56:22	R208	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
14:56:22	R208	On 06/08/2020			Bond Future	1	61,800,000	0.00 Member	Sell
16:45:36	R208	On 06/08/2020			Bond Future	1	28,100,000	0.00 Member	Buy
16:45:36	R208	On 06/08/2020			Bond Future	1	11,400,000	0.00 Member	Sell
16:45:36	R208	On 06/08/2020			Bond Future	1	28,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:45:36	R208	On 06/08/2020			Bond Future	1	3,000,000	0.00 Client	Buy
16:45:36	R208	On 06/08/2020			Bond Future	1	400,000	0.00 Client	Buy
16:45:36	R208	On 06/08/2020			Bond Future	1	28,100,000	0.00 Member	Sell
16:45:36	R208	On 06/08/2020			Bond Future	1	11,400,000	0.00 Client	Buy
16:45:36	R208	On 06/08/2020			Bond Future	1	4,300,000	0.00 Member	Sell
16:45:36	R208	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Buy
16:45:36	R208	On 06/08/2020			Bond Future	1	2,300,000	0.00 Client	Buy
16:45:36	R208	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Sell
16:45:36	R208	On 06/08/2020			Bond Future	1	2,300,000	0.00 Member	Sell
16:45:36	R208	On 06/08/2020			Bond Future	1	8,600,000	0.00 Client	Buy
16:45:36	R208	On 06/08/2020			Bond Future	1	3,400,000	0.00 Member	Sell
16:45:36	R208	On 06/08/2020			Bond Future	1	2,300,000	0.00 Member	Buy
16:45:36	R208	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Sell
16:45:36	R208	On 06/08/2020			Bond Future	1	8,600,000	0.00 Member	Sell
16:45:36	R208	On 06/08/2020			Bond Future	1	8,600,000	0.00 Member	Buy
16:45:36	R208	On 06/08/2020			Bond Future	1	4,300,000	0.00 Member	Buy
16:45:36	R208	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
16:45:36	R208	On 06/08/2020			Bond Future	1	11,400,000	0.00 Member	Buy
16:45:36	R208	On 06/08/2020			Bond Future	1	4,300,000	0.00 Client	Buy
16:45:36	R208	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Buy
16:45:36	R208	On 06/08/2020			Bond Future	1	3,400,000	0.00 Client	Buy
16:45:36	R208	On 06/08/2020			Bond Future	1	3,400,000	0.00 Member	Buy
16:45:36	R208	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Buy
<b>Total for R208 Bond Future</b>						<b>28</b>	<b>247,200,000</b>	<b>0.00</b>	
12:25:24	R209	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Sell
12:25:24	R209	On 06/08/2020			Bond Future	1	400,000	0.00 Client	Buy
16:26:25	R209	On 06/08/2020			Bond Future	1	4,000,000	0.00 Member	Buy
16:26:25	R209	On 06/08/2020			Bond Future	1	4,000,000	0.00 Member	Sell
17:00:06	R209	On 06/08/2020			Bond Future	1	4,000,000	0.00 Member	Sell
17:00:06	R209	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Buy
17:40:10	R209	On 06/08/2020			Bond Future	1	2,400,000	0.00 Member	Buy
17:40:10	R209	On 06/08/2020			Bond Future	1	1,600,000	0.00 Client	Buy
17:40:10	R209	On 06/08/2020			Bond Future	1	2,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:40:10	R209	On 06/08/2020			Bond Future	1	2,400,000	0.00 Client	Buy
17:40:10	R209	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>11</b>	<b>24,800,000</b>	<b>0.00</b>	
12:25:24	R213	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
12:25:24	R213	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>0.00</b>	
12:25:24	R214	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
12:25:24	R214	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>96</b>	<b>5,797,800,000</b>	<b>0.00</b>	