



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 19/06/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:02:00	I2033	On 06/08/2020		Bond Future	1	20,000,000	0.00 Client	Sell
17:02:00	I2033	On 06/08/2020		Bond Future	1	20,000,000	0.00 Client	Buy
<b>Total for I2033 Bond Future</b>					<b>2</b>	<b>40,000,000</b>	<b>0.00</b>	
9:41:49	R186	On 06/08/2020		Bond Future	1	1,000,000	0.00 Member	Buy
9:47:22	R186	On 06/08/2020		Bond Future	1	1,000,000	0.00 Member	Sell
9:50:02	R186	On 06/08/2020		Bond Future	1	1,000,000	0.00 Member	Buy
9:50:02	R186	On 06/08/2020		Bond Future	1	1,000,000	0.00 Client	Sell
14:23:52	R186	On 06/08/2020		Bond Future	1	10,000,000	0.00 Member	Sell
14:23:52	R186	On 06/08/2020		Bond Future	1	10,000,000	0.00 Member	Buy
14:47:54	R186	On 06/08/2020		Bond Future	1	10,000,000	0.00 Client	Buy
14:47:54	R186	On 06/08/2020		Bond Future	1	10,000,000	0.00 Member	Sell
15:17:02	R186	On 06/08/2020		Bond Future	1	18,000,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:17:02	R186	On 06/08/2020			Bond Future	1	18,000,000	0.00 Member	Sell
15:29:27	R186	On 06/08/2020			Bond Future	1	18,000,000	0.00 Client	Buy
15:29:27	R186	On 06/08/2020			Bond Future	1	18,000,000	0.00 Member	Sell
16:21:24	R186	On 06/08/2020			Bond Future	1	18,800,000	0.00 Member	Buy
16:21:24	R186	On 06/08/2020			Bond Future	1	18,800,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>14</b>	<b>153,600,000</b>	<b>0.00</b>	
8:49:15	R2023	On 06/08/2020			Bond Future	1	50,000,000	0.00 Member	Buy
8:49:15	R2023	On 06/08/2020			Bond Future	1	50,000,000	0.00 Client	Sell
8:54:59	R2023	On 06/08/2020			Bond Future	1	50,000,000	0.00 Member	Sell
8:54:59	R2023	On 06/08/2020			Bond Future	1	50,000,000	0.00 Member	Buy
9:06:19	R2023	On 06/08/2020			Bond Future	1	50,000,000	0.00 Member	Buy
9:06:19	R2023	On 06/08/2020			Bond Future	1	50,000,000	0.00 Member	Sell
9:07:02	R2023	On 06/08/2020			Bond Future	1	50,000,000	0.00 Member	Sell
9:07:02	R2023	On 06/08/2020			Bond Future	1	50,000,000	0.00 Member	Buy
<b>Total for R2023 Bond Future</b>						<b>8</b>	<b>400,000,000</b>	<b>0.00</b>	
13:51:28	R2030	On 06/08/2020			Bond Future	1	20,000,000	0.00 Client	Buy
13:51:28	R2030	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Sell
15:17:02	R2030	On 06/08/2020			Bond Future	1	25,000,000	0.00 Member	Buy
15:17:02	R2030	On 06/08/2020			Bond Future	1	25,000,000	0.00 Member	Sell
15:23:29	R2030	On 06/08/2020			Bond Future	1	25,000,000	0.00 Member	Sell
15:23:29	R2030	On 06/08/2020			Bond Future	1	25,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>6</b>	<b>140,000,000</b>	<b>0.00</b>	
15:17:02	R2032	On 06/08/2020			Bond Future	1	27,000,000	0.00 Member	Buy
15:17:02	R2032	On 06/08/2020			Bond Future	1	27,000,000	0.00 Member	Sell
15:24:44	R2032	On 06/08/2020			Bond Future	1	27,000,000	0.00 Member	Sell
15:24:44	R2032	On 06/08/2020			Bond Future	1	27,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>108,000,000</b>	<b>0.00</b>	
12:56:27	R2035	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Sell
12:56:27	R2035	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Buy
14:31:56	R2035	On 06/08/2020			Bond Future	1	700,000	0.00 Client	Buy
14:31:56	R2035	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Sell
15:17:02	R2035	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Buy
15:17:02	R2035	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Sell
15:25:56	R2035	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Sell
15:25:56	R2035	On 06/08/2020			Bond Future	1	20,000,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>8</b>	<b>82,800,000</b>	<b>0.00</b>	
12:56:27	R2037	On 06/08/2020			Bond Future	1	14,100,000	0.00 Member	Sell
12:56:27	R2037	On 06/08/2020			Bond Future	1	14,100,000	0.00 Member	Buy
14:30:10	R2037	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Buy
14:30:10	R2037	On 06/08/2020			Bond Future	1	14,100,000	0.00 Member	Sell
15:17:02	R2037	On 06/08/2020			Bond Future	1	13,000,000	0.00 Member	Buy
15:17:02	R2037	On 06/08/2020			Bond Future	1	13,000,000	0.00 Member	Sell
15:25:43	R2037	On 06/08/2020			Bond Future	1	10,700,000	0.00 Member	Sell
15:25:43	R2037	On 06/08/2020			Bond Future	1	2,300,000	0.00 Member	Sell
15:25:43	R2037	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Buy
15:25:43	R2037	On 06/08/2020			Bond Future	1	10,700,000	0.00 Member	Buy
15:25:43	R2037	On 06/08/2020			Bond Future	1	2,300,000	0.00 Member	Buy
15:25:43	R2037	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Sell
15:25:43	R2037	On 06/08/2020			Bond Future	1	800,000	0.00 Client	Buy
15:25:43	R2037	On 06/08/2020			Bond Future	1	10,700,000	0.00 Client	Buy
15:25:43	R2037	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
15:25:43	R2037	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
15:25:43	R2037	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Buy
15:25:43	R2037	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
15:25:43	R2037	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
15:25:43	R2037	On 06/08/2020			Bond Future	1	2,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:27:07	R2037	On 06/08/2020			Bond Future	1	13,000,000	0.00 Member	Sell
15:27:07	R2037	On 06/08/2020			Bond Future	1	13,000,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>22</b>	<b>136,600,000</b>	<b>0.00</b>	
12:56:27	R2040	On 06/08/2020			Bond Future	1	20,300,000	0.00 Member	Sell
12:56:27	R2040	On 06/08/2020			Bond Future	1	20,300,000	0.00 Member	Buy
14:31:23	R2040	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Buy
14:31:23	R2040	On 06/08/2020			Bond Future	1	20,300,000	0.00 Member	Sell
15:17:02	R2040	On 06/08/2020			Bond Future	1	4,000,000	0.00 Member	Buy
15:17:02	R2040	On 06/08/2020			Bond Future	1	4,000,000	0.00 Member	Sell
15:28:28	R2040	On 06/08/2020			Bond Future	1	4,000,000	0.00 Client	Buy
15:28:28	R2040	On 06/08/2020			Bond Future	1	4,000,000	0.00 Member	Sell
15:34:21	R2040	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Sell
15:34:21	R2040	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
15:34:21	R2040	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Buy
15:34:21	R2040	On 06/08/2020			Bond Future	1	3,200,000	0.00 Member	Sell
15:34:21	R2040	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Buy
15:34:21	R2040	On 06/08/2020			Bond Future	1	16,000,000	0.00 Member	Sell
15:34:21	R2040	On 06/08/2020			Bond Future	1	16,000,000	0.00 Member	Buy
15:34:21	R2040	On 06/08/2020			Bond Future	1	3,200,000	0.00 Client	Buy
15:34:21	R2040	On 06/08/2020			Bond Future	1	3,200,000	0.00 Member	Buy
15:34:21	R2040	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
15:34:21	R2040	On 06/08/2020			Bond Future	1	700,000	0.00 Client	Buy
15:34:21	R2040	On 06/08/2020			Bond Future	1	16,000,000	0.00 Client	Buy
15:34:21	R2040	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
15:34:21	R2040	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
16:05:26	R2040	On 06/08/2020			Bond Future	1	6,900,000	0.00 Client	Sell
16:05:26	R2040	On 06/08/2020			Bond Future	1	6,900,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>24</b>	<b>151,600,000</b>	<b>0.00</b>	
8:28:10	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
8:28:10	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:37:04	R2044	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Sell
14:37:04	R2044	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Buy
14:54:38	R2044	On 06/08/2020			Bond Future	1	800,000	0.00 Client	Buy
14:54:38	R2044	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Sell
16:20:25	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
16:20:25	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
16:32:45	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
16:32:45	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
<b>Total for R2044 Bond Future</b>						<b>10</b>	<b>3,800,000</b>	<b>0.00</b>	
12:56:27	R209	On 06/08/2020			Bond Future	1	17,100,000	0.00 Member	Buy
12:56:27	R209	On 06/08/2020			Bond Future	1	17,100,000	0.00 Member	Sell
14:28:56	R209	On 06/08/2020			Bond Future	1	1,800,000	0.00 Member	Sell
14:28:56	R209	On 06/08/2020			Bond Future	1	17,100,000	0.00 Member	Buy
15:43:20	R209	On 06/08/2020			Bond Future	1	1,800,000	0.00 Client	Sell
15:43:20	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
15:43:20	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
15:43:20	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
15:43:20	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
15:43:20	R209	On 06/08/2020			Bond Future	1	12,300,000	0.00 Client	Sell
15:43:20	R209	On 06/08/2020			Bond Future	1	12,300,000	0.00 Member	Buy
15:43:20	R209	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
15:43:20	R209	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Sell
15:43:20	R209	On 06/08/2020			Bond Future	1	1,800,000	0.00 Member	Buy
15:43:20	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
15:43:20	R209	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
15:43:20	R209	On 06/08/2020			Bond Future	1	2,600,000	0.00 Member	Buy
15:43:20	R209	On 06/08/2020			Bond Future	1	2,600,000	0.00 Client	Sell
15:43:20	R209	On 06/08/2020			Bond Future	1	2,600,000	0.00 Member	Sell
15:43:20	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
15:43:20	R209	On 06/08/2020			Bond Future	1	12,300,000	0.00 Member	Sell
16:21:24	R209	On 06/08/2020			Bond Future	1	28,300,000	0.00 Member	Buy
16:21:24	R209	On 06/08/2020			Bond Future	1	28,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R209 Bond Future</b>						<b>23</b>	<b>159,200,000</b>	<b>0.00</b>	
17:02:00	R212	On 06/08/2020			Bond Future	1	30,000,000	0.00 Client	Buy
17:02:00	R212	On 06/08/2020			Bond Future	1	30,000,000	0.00 Client	Sell
<b>Total for R212 Bond Future</b>						<b>2</b>	<b>60,000,000</b>	<b>0.00</b>	
12:56:27	R214	On 06/08/2020			Bond Future	1	25,600,000	0.00 Member	Buy
12:56:27	R214	On 06/08/2020			Bond Future	1	25,600,000	0.00 Member	Sell
14:30:45	R214	On 06/08/2020			Bond Future	1	1,800,000	0.00 Member	Sell
14:30:45	R214	On 06/08/2020			Bond Future	1	25,600,000	0.00 Member	Buy
15:28:00	R214	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
15:28:00	R214	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Sell
15:28:00	R214	On 06/08/2020			Bond Future	1	19,300,000	0.00 Member	Buy
15:28:00	R214	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
15:28:00	R214	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
15:28:00	R214	On 06/08/2020			Bond Future	1	19,300,000	0.00 Client	Sell
15:28:00	R214	On 06/08/2020			Bond Future	1	3,900,000	0.00 Member	Sell
15:28:00	R214	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
15:28:00	R214	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
15:28:00	R214	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Sell
15:28:00	R214	On 06/08/2020			Bond Future	1	19,300,000	0.00 Member	Sell
15:28:00	R214	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
15:28:00	R214	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
15:28:00	R214	On 06/08/2020			Bond Future	1	3,900,000	0.00 Member	Buy
15:28:00	R214	On 06/08/2020			Bond Future	1	3,900,000	0.00 Client	Sell
15:28:01	R214	On 06/08/2020			Bond Future	1	1,800,000	0.00 Member	Buy
15:28:01	R214	On 06/08/2020			Bond Future	1	1,800,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>						<b>21</b>	<b>153,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>144</b>	<b>1,589,200,000</b>	<b>0.00</b>	