



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 26/06/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:12:04	GOVI	On 06/08/2020		GOVI	1	30,000	0.00 Member	Buy
12:12:04	GOVI	On 06/08/2020		GOVI	1	30,000	0.00 Member	Sell
13:47:52	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Sell
13:47:52	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Client	Buy
14:03:10	GOVI	On 06/08/2020		GOVI	1	30,000	0.00 Member	Sell
14:03:10	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Buy
17:15:36	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Client	Buy
17:15:36	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Client	Buy
17:15:36	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Buy
17:15:36	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Buy
17:15:36	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Sell
17:15:36	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Sell
17:15:36	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Sell
17:15:36	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Sell
17:15:36	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for GOVI GOVI						14	200,000	0.00	
11:42:24	I2025	On 06/08/2020			Bond Future	1	2,100,000	0.00 Client	Buy
11:42:24	I2025	On 06/08/2020			Bond Future	1	2,100,000	0.00 Member	Sell
Total for I2025 Bond Future						2	4,200,000	0.00	
11:42:24	I2029	On 06/08/2020			Bond Future	1	3,000,000	0.00 Client	Buy
11:42:24	I2029	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Sell
Total for I2029 Bond Future						2	6,000,000	0.00	
11:42:24	I2046	On 06/08/2020			Bond Future	1	24,800,000	0.00 Client	Buy
11:42:24	I2046	On 06/08/2020			Bond Future	1	24,800,000	0.00 Member	Sell
Total for I2046 Bond Future						2	49,600,000	0.00	
9:58:16	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
10:03:52	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
10:07:14	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
10:07:14	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Sell
10:51:07	R186	On 06/08/2020			Bond Future	1	24,800,000	0.00 Member	Buy
10:51:07	R186	On 06/08/2020			Bond Future	1	31,800,000	0.00 Member	Sell
11:35:53	R186	On 06/08/2020			Bond Future	1	7,000,000	0.00 Member	Buy
11:35:53	R186	On 06/08/2020			Bond Future	1	24,800,000	0.00 Client	Buy
11:35:53	R186	On 06/08/2020			Bond Future	1	7,000,000	0.00 Client	Buy
11:35:53	R186	On 06/08/2020			Bond Future	1	7,000,000	0.00 Member	Sell
11:35:53	R186	On 06/08/2020			Bond Future	1	24,800,000	0.00 Member	Sell
14:33:07	R186	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Sell
14:33:07	R186	On 06/08/2020			Bond Future	1	1,800,000	0.00 Member	Buy
16:42:45	R186	On 06/08/2020			Bond Future	1	12,000,000	0.00 Member	Buy
16:42:45	R186	On 06/08/2020			Bond Future	1	7,700,000	0.00 Member	Sell
16:48:48	R186	On 06/08/2020			Bond Future	1	4,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:48:48	R186	On 06/08/2020			Bond Future	1	4,300,000	0.00 Member	Buy
16:48:48	R186	On 06/08/2020			Bond Future	1	7,700,000	0.00 Member	Buy
16:48:48	R186	On 06/08/2020			Bond Future	1	4,300,000	0.00 Client	Sell
16:48:48	R186	On 06/08/2020			Bond Future	1	7,700,000	0.00 Client	Sell
17:34:24	R186	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Sell
17:34:24	R186	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
17:34:24	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
17:34:24	R186	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Buy
17:34:24	R186	On 06/08/2020			Bond Future	1	500,000	0.00 Client	Sell
17:34:24	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Sell
17:34:24	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
17:34:24	R186	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
Total for R186 Bond Future						28	186,400,000	0.00	
16:42:45	R202	On 06/08/2020			Bond Future	1	26,500,000	0.00 Member	Buy
16:42:45	R202	On 06/08/2020			Bond Future	1	15,600,000	0.00 Member	Sell
16:53:22	R202	On 06/08/2020			Bond Future	1	8,200,000	0.00 Member	Sell
16:53:22	R202	On 06/08/2020			Bond Future	1	2,700,000	0.00 Member	Sell
16:53:22	R202	On 06/08/2020			Bond Future	1	2,700,000	0.00 Member	Buy
16:53:22	R202	On 06/08/2020			Bond Future	1	8,200,000	0.00 Member	Buy
16:53:22	R202	On 06/08/2020			Bond Future	1	15,600,000	0.00 Member	Buy
16:53:22	R202	On 06/08/2020			Bond Future	1	15,600,000	0.00 Client	Sell
16:53:22	R202	On 06/08/2020			Bond Future	1	8,200,000	0.00 Client	Sell
16:53:22	R202	On 06/08/2020			Bond Future	1	2,700,000	0.00 Client	Sell
Total for R202 Bond Future						10	106,000,000	0.00	
8:24:16	R2030	On 06/08/2020			Bond Future	1	6,700,000	0.00 Member	Sell
9:35:58	R2030	On 06/08/2020			Bond Future	1	3,700,000	0.00 Member	Buy
9:37:08	R2030	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Sell
9:37:08	R2030	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Buy
9:37:08	R2030	On 06/08/2020			Bond Future	1	3,000,000	0.00 Client	Buy
16:33:13	R2030	On 06/08/2020	10.21	Call	Bond Future	1	2,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:33:13	R2030	On 06/08/2020	10.21	Call	Bond Future	1	2,800,000	0.00 Member	Sell
16:34:02	R2030	On 06/08/2020	11.47	Put	Bond Future	1	2,800,000	0.00 Member	Buy
16:34:02	R2030	On 06/08/2020	10.87	Put	Bond Future	1	2,800,000	0.00 Member	Sell
16:34:02	R2030	On 06/08/2020	11.47	Put	Bond Future	1	2,800,000	0.00 Member	Sell
16:34:02	R2030	On 06/08/2020	10.87	Put	Bond Future	1	2,800,000	0.00 Member	Buy
16:37:30	R2030	On 06/08/2020	10.21	Call	Bond Future	1	2,800,000	0.00 Client	Buy
16:37:30	R2030	On 06/08/2020	10.21	Call	Bond Future	1	2,800,000	0.00 Member	Sell
16:37:44	R2030	On 06/08/2020	11.47	Put	Bond Future	1	2,800,000	0.00 Client	Buy
16:37:44	R2030	On 06/08/2020	11.47	Put	Bond Future	1	2,800,000	0.00 Member	Sell
16:38:20	R2030	On 06/08/2020			Bond Future	1	3,700,000	0.00 Member	Sell
16:38:20	R2030	On 06/08/2020			Bond Future	1	3,700,000	0.00 Client	Buy
16:43:15	R2030	On 06/08/2020	10.87	Put	Bond Future	1	2,800,000	0.00 Client	Sell
16:43:15	R2030	On 06/08/2020	10.87	Put	Bond Future	1	2,800,000	0.00 Member	Buy
Total for R2030 Bond Future						19	60,400,000	0.00	
8:56:02	R2032	On 06/08/2020			Bond Future	1	2,500,000	0.00 Member	Sell
9:38:54	R2032	On 06/08/2020			Bond Future	1	2,500,000	0.00 Client	Buy
Total for R2032 Bond Future						2	5,000,000	0.00	
10:51:07	R2035	On 06/08/2020			Bond Future	1	2,500,000	0.00 Member	Buy
10:51:07	R2035	On 06/08/2020			Bond Future	1	9,100,000	0.00 Member	Sell
11:39:06	R2035	On 06/08/2020			Bond Future	1	2,500,000	0.00 Client	Buy
11:39:06	R2035	On 06/08/2020			Bond Future	1	6,600,000	0.00 Client	Buy
11:39:06	R2035	On 06/08/2020			Bond Future	1	6,600,000	0.00 Member	Buy
11:39:06	R2035	On 06/08/2020			Bond Future	1	6,600,000	0.00 Member	Sell
11:39:06	R2035	On 06/08/2020			Bond Future	1	2,500,000	0.00 Member	Sell
16:42:45	R2035	On 06/08/2020			Bond Future	1	3,800,000	0.00 Member	Buy
16:42:45	R2035	On 06/08/2020			Bond Future	1	3,800,000	0.00 Client	Sell
Total for R2035 Bond Future						9	44,000,000	0.00	
8:56:06	R2037	On 06/08/2020			Bond Future	1	100,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:56:06	R2037	On 06/08/2020			Bond Future	1	100,000,000	0.00 Member	Sell
Total for R2037 Bond Future						2	200,000,000	0.00	
8:24:16	R2048	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Sell
9:31:56	R2048	On 06/08/2020			Bond Future	1	1,400,000	0.00 Client	Buy
11:42:24	R2048	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
11:42:24	R2048	On 06/08/2020			Bond Future	1	152,900,000	0.00 Member	Sell
12:07:08	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
12:07:08	R2048	On 06/08/2020			Bond Future	1	85,900,000	0.00 Client	Buy
12:07:08	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Buy
12:07:08	R2048	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
12:07:08	R2048	On 06/08/2020			Bond Future	1	85,900,000	0.00 Member	Sell
12:07:08	R2048	On 06/08/2020			Bond Future	1	7,200,000	0.00 Member	Sell
12:07:08	R2048	On 06/08/2020			Bond Future	1	10,900,000	0.00 Member	Sell
12:07:08	R2048	On 06/08/2020			Bond Future	1	7,000,000	0.00 Client	Buy
12:07:08	R2048	On 06/08/2020			Bond Future	1	19,000,000	0.00 Member	Sell
12:07:08	R2048	On 06/08/2020			Bond Future	1	7,200,000	0.00 Client	Buy
12:07:08	R2048	On 06/08/2020			Bond Future	1	19,000,000	0.00 Client	Buy
12:07:08	R2048	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Buy
12:07:08	R2048	On 06/08/2020			Bond Future	1	19,000,000	0.00 Member	Buy
12:07:08	R2048	On 06/08/2020			Bond Future	1	9,000,000	0.00 Member	Sell
12:07:08	R2048	On 06/08/2020			Bond Future	1	9,000,000	0.00 Member	Buy
12:07:08	R2048	On 06/08/2020			Bond Future	1	7,200,000	0.00 Member	Buy
12:07:08	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
12:07:08	R2048	On 06/08/2020			Bond Future	1	7,000,000	0.00 Member	Buy
12:07:08	R2048	On 06/08/2020			Bond Future	1	9,000,000	0.00 Client	Buy
12:07:08	R2048	On 06/08/2020			Bond Future	1	85,900,000	0.00 Member	Buy
12:07:08	R2048	On 06/08/2020			Bond Future	1	11,600,000	0.00 Member	Sell
12:07:08	R2048	On 06/08/2020			Bond Future	1	11,600,000	0.00 Client	Buy
12:07:08	R2048	On 06/08/2020			Bond Future	1	11,600,000	0.00 Member	Buy
12:07:08	R2048	On 06/08/2020			Bond Future	1	10,900,000	0.00 Member	Buy
12:07:08	R2048	On 06/08/2020			Bond Future	1	10,900,000	0.00 Client	Buy
12:07:08	R2048	On 06/08/2020			Bond Future	1	7,000,000	0.00 Member	Sell
16:42:45	R2048	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:42:45	R2048	On 06/08/2020			Bond Future	1	900,000	0.00 Client	Sell
Total for R2048 Bond Future						32	616,200,000	0.00	
10:12:00	R209	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Buy
10:12:00	R209	On 06/08/2020			Bond Future	1	20,000,000	0.00 Client	Sell
10:12:00	R209	On 06/08/2020			Bond Future	1	37,400,000	0.00 Member	Buy
10:12:00	R209	On 06/08/2020			Bond Future	1	108,700,000	0.00 Member	Buy
10:12:00	R209	On 06/08/2020			Bond Future	1	37,400,000	0.00 Client	Sell
10:12:00	R209	On 06/08/2020			Bond Future	1	108,700,000	0.00 Client	Sell
Total for R209 Bond Future						6	332,200,000	0.00	
8:24:16	R213	On 06/08/2020			Bond Future	1	9,500,000	0.00 Member	Sell
9:34:43	R213	On 06/08/2020			Bond Future	1	9,500,000	0.00 Client	Buy
Total for R213 Bond Future						2	19,000,000	0.00	
8:24:16	R214	On 06/08/2020			Bond Future	1	4,600,000	0.00 Member	Sell
9:33:30	R214	On 06/08/2020			Bond Future	1	4,600,000	0.00 Client	Buy
Total for R214 Bond Future						2	9,200,000	0.00	
Grand Total for all Instruments						132	1,638,400,000	0.00	