



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 02/07/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:16:00	R186	On 06/08/2020		Bond Future	1	600,000	0.00 Member	Sell
11:16:00	R186	On 06/08/2020		Bond Future	1	600,000	0.00 Member	Buy
12:57:03	R186	On 06/08/2020		Bond Future	1	600,000	0.00 Client	Buy
12:57:03	R186	On 06/08/2020		Bond Future	1	600,000	0.00 Member	Sell
13:37:28	R186	On 06/08/2020		Bond Future	1	1,900,000	0.00 Member	Buy
13:37:28	R186	On 06/08/2020		Bond Future	1	4,300,000	0.00 Member	Sell
14:27:11	R186	On 06/08/2020		Bond Future	1	100,000	0.00 Client	Buy
14:27:11	R186	On 06/08/2020		Bond Future	1	100,000	0.00 Member	Sell
14:27:11	R186	On 06/08/2020		Bond Future	1	100,000	0.00 Member	Buy
14:27:12	R186	On 06/08/2020		Bond Future	1	2,300,000	0.00 Member	Buy
14:27:12	R186	On 06/08/2020		Bond Future	1	1,900,000	0.00 Client	Buy
14:27:12	R186	On 06/08/2020		Bond Future	1	1,900,000	0.00 Member	Sell
14:27:12	R186	On 06/08/2020		Bond Future	1	2,300,000	0.00 Member	Sell
14:27:12	R186	On 06/08/2020		Bond Future	1	2,300,000	0.00 Client	Buy
16:17:31	R186	On 06/08/2020		Bond Future	1	2,000,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:28:52	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
16:40:14	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
16:43:57	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
16:59:20	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
16:59:20	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Sell
17:00:28	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
17:00:28	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>22</b>	<b>35,600,000</b>	<b>0.00</b>	
17:00:56	R2030	On 06/08/2020			Bond Future	1	8,300,000	0.00 Member	Sell
17:00:56	R2030	On 06/08/2020			Bond Future	1	8,300,000	0.00 Member	Buy
17:04:05	R2030	On 06/08/2020			Bond Future	1	8,300,000	0.00 Member	Buy
17:04:05	R2030	On 06/08/2020			Bond Future	1	8,300,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>33,200,000</b>	<b>0.00</b>	
13:37:28	R2032	On 06/08/2020			Bond Future	1	15,800,000	0.00 Member	Buy
13:37:28	R2032	On 06/08/2020			Bond Future	1	44,400,000	0.00 Member	Sell
14:29:04	R2032	On 06/08/2020			Bond Future	1	28,600,000	0.00 Client	Buy
14:29:04	R2032	On 06/08/2020			Bond Future	1	28,600,000	0.00 Member	Buy
14:29:04	R2032	On 06/08/2020			Bond Future	1	15,800,000	0.00 Member	Sell
14:29:04	R2032	On 06/08/2020			Bond Future	1	28,600,000	0.00 Member	Sell
14:29:04	R2032	On 06/08/2020			Bond Future	1	15,800,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>7</b>	<b>177,600,000</b>	<b>0.00</b>	
11:16:00	R2035	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
11:16:00	R2035	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
12:56:38	R2035	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Buy
12:56:38	R2035	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
13:37:28	R2035	On 06/08/2020			Bond Future	1	15,200,000	0.00 Member	Sell
13:37:28	R2035	On 06/08/2020			Bond Future	1	15,200,000	0.00 Member	Buy
14:28:37	R2035	On 06/08/2020			Bond Future	1	10,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:28:37	R2035	On 06/08/2020			Bond Future	1	10,000,000	0.00 Client	Sell
14:33:58	R2035	On 06/08/2020			Bond Future	1	15,200,000	0.00 Member	Buy
14:33:58	R2035	On 06/08/2020			Bond Future	1	15,200,000	0.00 Client	Sell
15:44:12	R2035	On 04/02/2021	10.14	Put	Bond Future	1	5,500,000	0.00 Client	Buy
15:44:12	R2035	On 04/02/2021	11.14	Put	Bond Future	1	5,500,000	0.00 Client	Sell
15:44:12	R2035	On 04/02/2021	10.14	Put	Bond Future	1	5,500,000	0.00 Client	Sell
15:44:12	R2035	On 04/02/2021	11.14	Put	Bond Future	1	5,500,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>14</b>	<b>103,200,000</b>	<b>0.00</b>	
11:16:00	R2037	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
11:16:00	R2037	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
12:55:58	R2037	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Buy
12:55:58	R2037	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>800,000</b>	<b>0.00</b>	
11:16:00	R2040	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
11:16:00	R2040	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
12:46:41	R2040	On 06/08/2020			Bond Future	1	5,300,000	0.00 Member	Sell
12:46:41	R2040	On 06/08/2020			Bond Future	1	5,300,000	0.00 Member	Buy
12:54:24	R2040	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Buy
12:54:24	R2040	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
13:36:41	R2040	On 06/08/2020			Bond Future	1	5,300,000	0.00 Client	Buy
13:36:41	R2040	On 06/08/2020			Bond Future	1	5,300,000	0.00 Member	Sell
16:28:52	R2040	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Buy
16:46:09	R2040	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Sell
17:00:14	R2040	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Buy
17:00:14	R2040	On 06/08/2020			Bond Future	1	1,700,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>12</b>	<b>29,200,000</b>	<b>0.00</b>	
11:16:00	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
11:16:00	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
12:53:42	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Buy
12:53:42	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
13:37:28	R2044	On 06/08/2020			Bond Future	1	4,500,000	0.00 Member	Sell
13:37:28	R2044	On 06/08/2020			Bond Future	1	35,100,000	0.00 Member	Buy
14:32:11	R2044	On 06/08/2020			Bond Future	1	4,500,000	0.00 Member	Buy
14:32:11	R2044	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Buy
14:32:11	R2044	On 06/08/2020			Bond Future	1	4,500,000	0.00 Client	Sell
14:32:11	R2044	On 06/08/2020			Bond Future	1	29,000,000	0.00 Member	Sell
14:32:11	R2044	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Sell
14:32:11	R2044	On 06/08/2020			Bond Future	1	29,000,000	0.00 Member	Buy
14:32:11	R2044	On 06/08/2020			Bond Future	1	29,000,000	0.00 Client	Sell
14:32:11	R2044	On 06/08/2020			Bond Future	1	1,600,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>14</b>	<b>140,800,000</b>	<b>0.00</b>	
9:28:23	R2048	On 06/08/2020			Bond Future	1	10,500,000	0.00 Member	Sell
9:28:23	R2048	On 06/08/2020			Bond Future	1	10,500,000	0.00 Client	Buy
11:16:00	R2048	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
11:16:00	R2048	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
12:07:10	R2048	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Buy
12:07:10	R2048	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>6</b>	<b>22,200,000</b>	<b>0.00</b>	
14:52:17	R208	On 06/08/2020			Bond Future	1	9,300,000	0.00 Member	Buy
14:52:17	R208	On 06/08/2020			Bond Future	1	9,300,000	0.00 Client	Sell
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>18,600,000</b>	<b>0.00</b>	
16:17:31	R209	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
16:35:43	R209	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
17:33:00	R209	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
17:33:00	R209	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>8,000,000</b>	<b>0.00</b>	
14:28:37	R213	On 06/08/2020			Bond Future	1	13,100,000	0.00 Member	Buy
14:28:37	R213	On 06/08/2020			Bond Future	1	13,100,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>26,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>91</b>	<b>595,400,000</b>	<b>0.00</b>	