



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 21/07/2020

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:25:56	GOVI	On 05/11/2020			GOVI	1	10,000	0.00 Member	Buy
15:25:56	GOVI	On 05/11/2020			GOVI	1	10,000	0.00 Member	Sell
16:14:48	GOVI	On 05/11/2020			GOVI	1	10,000	0.00 Member	Sell
16:14:48	GOVI	On 05/11/2020			GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI						4	40,000	0.00	
11:10:58	R186	On 05/11/2020			Bond Future	1	1,425,000,000	0.00 Member	Buy
11:10:58	R186	On 06/08/2020			Bond Future	1	1,425,000,000	0.00 Member	Sell
11:10:58	R186	On 05/11/2020			Bond Future	1	1,425,000,000	0.00 Member	Sell
11:10:58	R186	On 06/08/2020			Bond Future	1	1,425,000,000	0.00 Member	Buy
11:46:41	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
12:04:44	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
12:08:12	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:08:12	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R186 Bond Future						8	5,704,000,000	0.00	
9:57:45	R2023	On 06/08/2020			Bond Future	1	27,300,000	0.00 Member	Sell
9:57:45	R2023	On 06/08/2020			Bond Future	1	27,300,000	0.00 Client	Buy
12:20:16	R2023	On 05/11/2020			Bond Future	1	500,000,000	0.00 Member	Buy
12:20:16	R2023	On 06/08/2020			Bond Future	1	500,000,000	0.00 Member	Sell
12:20:16	R2023	On 06/08/2020			Bond Future	1	500,000,000	0.00 Member	Buy
12:20:16	R2023	On 05/11/2020			Bond Future	1	500,000,000	0.00 Member	Sell
Total for R2023 Bond Future						6	2,054,600,000	0.00	
12:23:28	R2030	On 05/11/2020			Bond Future	1	350,000,000	0.00 Member	Buy
12:23:28	R2030	On 06/08/2020			Bond Future	1	350,000,000	0.00 Member	Sell
12:23:28	R2030	On 06/08/2020			Bond Future	1	350,000,000	0.00 Member	Buy
12:23:28	R2030	On 05/11/2020			Bond Future	1	350,000,000	0.00 Member	Sell
12:31:56	R2030	On 06/08/2020			Bond Future	1	20,000,000	0.00 Client	Buy
12:31:56	R2030	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Sell
Total for R2030 Bond Future						6	1,440,000,000	0.00	
11:53:26	R2035	On 06/08/2020			Bond Future	1	525,000,000	0.00 Member	Sell
11:53:26	R2035	On 05/11/2020			Bond Future	1	525,000,000	0.00 Member	Buy
11:53:26	R2035	On 05/11/2020			Bond Future	1	525,000,000	0.00 Member	Sell
11:53:26	R2035	On 06/08/2020			Bond Future	1	525,000,000	0.00 Member	Buy
Total for R2035 Bond Future						4	2,100,000,000	0.00	
14:51:42	R2037	On 06/08/2020			Bond Future	1	27,600,000	0.00 Member	Buy
14:51:42	R2037	On 05/11/2020			Bond Future	1	27,600,000	0.00 Member	Sell
14:51:42	R2037	On 05/11/2020			Bond Future	1	27,600,000	0.00 Member	Buy
14:51:42	R2037	On 06/08/2020			Bond Future	1	27,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2037 Bond Future						4	110,400,000	0.00	
11:53:26	R209	On 06/08/2020			Bond Future	1	250,000,000	0.00 Member	Sell
11:53:26	R209	On 05/11/2020			Bond Future	1	250,000,000	0.00 Member	Buy
11:53:26	R209	On 05/11/2020			Bond Future	1	250,000,000	0.00 Member	Sell
11:53:26	R209	On 06/08/2020			Bond Future	1	250,000,000	0.00 Member	Buy
Total for R209 Bond Future						4	1,000,000,000	0.00	
11:53:26	R214	On 06/08/2020			Bond Future	1	300,000,000	0.00 Member	Sell
11:53:26	R214	On 05/11/2020			Bond Future	1	300,000,000	0.00 Member	Buy
11:53:26	R214	On 05/11/2020			Bond Future	1	300,000,000	0.00 Member	Sell
11:53:26	R214	On 06/08/2020			Bond Future	1	300,000,000	0.00 Member	Buy
Total for R214 Bond Future						4	1,200,000,000	0.00	
Grand Total for all Instruments						40	13,609,040,000	0.00	