



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 08/06/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:03:36	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Buy
11:03:36	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Sell
11:55:33	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Buy
11:55:33	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					4	40,000	0.00	
9:24:12	R186	On 06/08/2020		Bond Future	1	500,000	0.00 Member	Buy
9:24:12	R186	On 06/08/2020		Bond Future	1	500,000	0.00 Member	Sell
9:53:59	R186	On 06/08/2020		Bond Future	1	500,000	0.00 Client	Buy
9:53:59	R186	On 06/08/2020		Bond Future	1	500,000	0.00 Member	Sell
10:25:07	R186	On 06/08/2020		Bond Future	1	27,200,000	0.00 Member	Sell
10:25:07	R186	On 06/08/2020		Bond Future	1	8,200,000	0.00 Member	Buy
11:11:52	R186	On 06/08/2020		Bond Future	1	9,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:11:52	R186	On 06/08/2020			Bond Future	1	10,000,000	0.00 Member	Buy
11:11:52	R186	On 06/08/2020			Bond Future	1	8,200,000	0.00 Member	Sell
11:11:52	R186	On 06/08/2020			Bond Future	1	10,000,000	0.00 Client	Buy
11:11:52	R186	On 06/08/2020			Bond Future	1	9,000,000	0.00 Member	Sell
11:11:52	R186	On 06/08/2020			Bond Future	1	8,200,000	0.00 Client	Buy
11:11:52	R186	On 06/08/2020			Bond Future	1	10,000,000	0.00 Member	Sell
11:11:52	R186	On 06/08/2020			Bond Future	1	9,000,000	0.00 Member	Buy
Total for R186 Bond Future						14	110,800,000	0.00	
15:43:40	R2040	On 06/08/2020			Bond Future	1	7,900,000	0.00 Member	Buy
15:43:40	R2040	On 06/08/2020			Bond Future	1	2,800,000	0.00 Member	Sell
15:58:41	R2040	On 06/08/2020			Bond Future	1	2,900,000	0.00 Client	Sell
15:58:41	R2040	On 06/08/2020			Bond Future	1	2,900,000	0.00 Member	Buy
15:58:41	R2040	On 06/08/2020			Bond Future	1	2,900,000	0.00 Member	Sell
15:58:41	R2040	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Sell
15:58:41	R2040	On 06/08/2020			Bond Future	1	2,200,000	0.00 Client	Sell
15:58:41	R2040	On 06/08/2020			Bond Future	1	2,800,000	0.00 Member	Buy
15:58:41	R2040	On 06/08/2020			Bond Future	1	2,800,000	0.00 Client	Sell
15:58:41	R2040	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Buy
Total for R2040 Bond Future						10	31,600,000	0.00	
8:08:49	R209	On 06/08/2020			Bond Future	1	29,500,000	0.00 Member	Buy
8:08:49	R209	On 06/08/2020			Bond Future	1	23,000,000	0.00 Member	Sell
10:20:13	R209	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Sell
10:20:13	R209	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Sell
10:20:13	R209	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
10:20:13	R209	On 06/08/2020			Bond Future	1	23,000,000	0.00 Member	Buy
10:20:13	R209	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Buy
10:20:13	R209	On 06/08/2020			Bond Future	1	23,000,000	0.00 Client	Sell
10:20:13	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
10:20:13	R209	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
10:20:13	R209	On 06/08/2020			Bond Future	1	400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:20:13	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
10:20:13	R209	On 06/08/2020			Bond Future	1	1,400,000	0.00 Client	Sell
10:20:13	R209	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
10:20:13	R209	On 06/08/2020			Bond Future	1	3,700,000	0.00 Client	Sell
10:20:13	R209	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
10:20:13	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
10:20:13	R209	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
10:20:13	R209	On 06/08/2020			Bond Future	1	3,700,000	0.00 Member	Buy
10:20:13	R209	On 06/08/2020			Bond Future	1	3,700,000	0.00 Member	Sell
10:20:13	R209	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Sell
10:20:13	R209	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Sell
10:20:13	R209	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
10:20:13	R209	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Buy
10:20:13	R209	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Sell
15:43:40	R209	On 06/08/2020			Bond Future	1	42,100,000	0.00 Member	Buy
15:43:40	R209	On 06/08/2020			Bond Future	1	30,600,000	0.00 Member	Sell
16:19:33	R209	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
16:19:33	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
16:19:33	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
16:19:33	R209	On 06/08/2020			Bond Future	1	800,000	0.00 Client	Sell
16:19:33	R209	On 06/08/2020			Bond Future	1	2,300,000	0.00 Member	Buy
16:19:33	R209	On 06/08/2020			Bond Future	1	3,600,000	0.00 Client	Sell
16:19:33	R209	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
16:19:33	R209	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Buy
16:19:33	R209	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
16:19:33	R209	On 06/08/2020			Bond Future	1	3,600,000	0.00 Member	Buy
16:19:33	R209	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Sell
16:19:33	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
16:19:33	R209	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
16:19:33	R209	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Sell
16:19:33	R209	On 06/08/2020			Bond Future	1	2,300,000	0.00 Client	Sell
16:19:33	R209	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Buy
16:19:33	R209	On 06/08/2020			Bond Future	1	400,000	0.00 Client	Sell
16:19:33	R209	On 06/08/2020			Bond Future	1	3,200,000	0.00 Member	Buy
16:19:33	R209	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
16:19:33	R209	On 06/08/2020			Bond Future	1	3,200,000	0.00 Client	Sell
16:19:33	R209	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
16:19:33	R209	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
16:19:33	R209	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
16:19:33	R209	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Sell
16:19:33	R209	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Sell
16:19:33	R209	On 06/08/2020			Bond Future	1	30,600,000	0.00 Member	Buy
16:19:33	R209	On 06/08/2020			Bond Future	1	30,600,000	0.00 Client	Sell
16:19:33	R209	On 06/08/2020			Bond Future	1	3,200,000	0.00 Member	Sell
16:19:33	R209	On 06/08/2020			Bond Future	1	2,300,000	0.00 Member	Sell
16:19:33	R209	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
16:19:33	R209	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Sell
16:19:33	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
16:19:33	R209	On 06/08/2020			Bond Future	1	3,600,000	0.00 Member	Sell
16:19:33	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
16:19:33	R209	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Sell
Total for R209 Bond Future						62	286,400,000	0.00	
Grand Total for all Instruments						90	428,840,000	0.00	