



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 30/06/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:01:04	GOVI	On 06/08/2020		GOVI	1	30,000	0.00 Member	Sell
9:01:04	GOVI	On 06/08/2020		GOVI	1	30,000	0.00 Member	Buy
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>60,000</b>	<b>0.00</b>	
14:03:35	I2038	On 06/08/2020		Bond Future	1	37,000,000	0.00 Member	Sell
14:03:35	I2038	On 06/08/2020		Bond Future	1	40,000,000	0.00 Member	Buy
14:13:57	I2038	On 06/08/2020		Bond Future	1	1,000,000	0.00 Member	Buy
14:13:57	I2038	On 06/08/2020		Bond Future	1	2,000,000	0.00 Client	Sell
14:13:57	I2038	On 06/08/2020		Bond Future	1	37,000,000	0.00 Member	Buy
14:13:57	I2038	On 06/08/2020		Bond Future	1	1,000,000	0.00 Member	Sell
14:13:57	I2038	On 06/08/2020		Bond Future	1	2,000,000	0.00 Member	Buy
14:13:57	I2038	On 06/08/2020		Bond Future	1	2,000,000	0.00 Member	Sell
14:13:57	I2038	On 06/08/2020		Bond Future	1	1,000,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:13:57	I2038	On 06/08/2020			Bond Future	1	37,000,000	0.00 Client	Sell
<b>Total for I2038 Bond Future</b>						<b>10</b>	<b>160,000,000</b>	<b>0.00</b>	
11:32:01	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
11:46:36	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
11:56:41	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
11:56:41	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Buy
12:53:11	R186	On 06/08/2020			Bond Future	1	162,000,000	0.00 Member	Buy
12:53:11	R186	On 06/08/2020			Bond Future	1	372,100,000	0.00 Member	Sell
13:13:57	R186	On 06/08/2020			Bond Future	1	9,400,000	0.00 Member	Sell
13:13:57	R186	On 06/08/2020			Bond Future	1	9,400,000	0.00 Client	Buy
13:13:57	R186	On 06/08/2020			Bond Future	1	4,200,000	0.00 Member	Buy
13:13:57	R186	On 06/08/2020			Bond Future	1	9,400,000	0.00 Member	Buy
13:13:57	R186	On 06/08/2020			Bond Future	1	162,000,000	0.00 Client	Buy
13:13:57	R186	On 06/08/2020			Bond Future	1	196,500,000	0.00 Client	Buy
13:13:57	R186	On 06/08/2020			Bond Future	1	4,200,000	0.00 Client	Buy
13:13:57	R186	On 06/08/2020			Bond Future	1	196,500,000	0.00 Member	Sell
13:13:57	R186	On 06/08/2020			Bond Future	1	196,500,000	0.00 Member	Buy
13:13:57	R186	On 06/08/2020			Bond Future	1	162,000,000	0.00 Member	Sell
13:13:57	R186	On 06/08/2020			Bond Future	1	4,200,000	0.00 Member	Sell
14:40:11	R186	On 06/08/2020			Bond Future	1	52,500,000	0.00 Member	Buy
14:40:11	R186	On 06/08/2020			Bond Future	1	5,700,000	0.00 Member	Sell
15:03:09	R186	On 06/08/2020			Bond Future	1	6,300,000	0.00 Client	Sell
15:03:09	R186	On 06/08/2020			Bond Future	1	26,900,000	0.00 Client	Sell
15:03:09	R186	On 06/08/2020			Bond Future	1	3,100,000	0.00 Client	Sell
15:03:09	R186	On 06/08/2020			Bond Future	1	26,900,000	0.00 Member	Sell
15:03:09	R186	On 06/08/2020			Bond Future	1	26,900,000	0.00 Member	Buy
15:03:09	R186	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Buy
15:03:09	R186	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Sell
15:03:09	R186	On 06/08/2020			Bond Future	1	3,600,000	0.00 Member	Buy
15:03:09	R186	On 06/08/2020			Bond Future	1	3,600,000	0.00 Member	Sell
15:03:09	R186	On 06/08/2020			Bond Future	1	6,900,000	0.00 Member	Buy
15:03:09	R186	On 06/08/2020			Bond Future	1	6,900,000	0.00 Member	Sell
15:03:09	R186	On 06/08/2020			Bond Future	1	5,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:03:09	R186	On 06/08/2020			Bond Future	1	5,700,000	0.00 Client	Sell
15:03:09	R186	On 06/08/2020			Bond Future	1	6,300,000	0.00 Member	Buy
15:03:09	R186	On 06/08/2020			Bond Future	1	3,600,000	0.00 Client	Sell
15:03:09	R186	On 06/08/2020			Bond Future	1	6,300,000	0.00 Member	Sell
15:03:09	R186	On 06/08/2020			Bond Future	1	6,900,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>36</b>	<b>1,706,400,000</b>	<b>0.00</b>	
10:15:48	R2030	On 06/08/2020			Bond Future	1	131,400,000	0.00 Member	Sell
10:15:48	R2030	On 06/08/2020			Bond Future	1	51,000,000	0.00 Member	Buy
10:18:01	R2030	On 06/08/2020			Bond Future	1	5,000,000	0.00 Member	Sell
10:18:01	R2030	On 06/08/2020			Bond Future	1	5,000,000	0.00 Client	Buy
11:00:38	R2030	On 06/08/2020			Bond Future	1	51,000,000	0.00 Member	Sell
11:00:38	R2030	On 06/08/2020			Bond Future	1	80,400,000	0.00 Member	Buy
11:00:38	R2030	On 06/08/2020			Bond Future	1	51,000,000	0.00 Client	Buy
11:00:38	R2030	On 06/08/2020			Bond Future	1	80,400,000	0.00 Member	Sell
11:00:38	R2030	On 06/08/2020			Bond Future	1	80,400,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>9</b>	<b>535,600,000</b>	<b>0.00</b>	
10:15:48	R2035	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Sell
10:15:48	R2035	On 06/08/2020			Bond Future	1	600,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>2</b>	<b>1,200,000</b>	<b>0.00</b>	
10:15:48	R2037	On 06/08/2020			Bond Future	1	38,700,000	0.00 Member	Sell
10:15:48	R2037	On 06/08/2020			Bond Future	1	16,200,000	0.00 Member	Buy
10:48:00	R2037	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Sell
10:48:00	R2037	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Buy
10:48:00	R2037	On 06/08/2020			Bond Future	1	20,000,000	0.00 Client	Buy
10:48:00	R2037	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Buy
10:48:00	R2037	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Buy
10:48:00	R2037	On 06/08/2020			Bond Future	1	16,200,000	0.00 Client	Buy
10:48:00	R2037	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:48:00	R2037	On 06/08/2020			Bond Future	1	16,200,000	0.00 Member	Sell
10:48:00	R2037	On 06/08/2020			Bond Future	1	900,000	0.00 Client	Buy
10:48:00	R2037	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Sell
10:48:00	R2037	On 06/08/2020			Bond Future	1	1,600,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>13</b>	<b>154,800,000</b>	<b>0.00</b>	
16:08:03	R2040	On 06/08/2020			Bond Future	1	9,100,000	0.00 Member	Buy
16:08:03	R2040	On 06/08/2020			Bond Future	1	9,100,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>2</b>	<b>18,200,000</b>	<b>0.00</b>	
10:15:48	R2048	On 06/08/2020			Bond Future	1	150,000,000	0.00 Member	Sell
10:15:48	R2048	On 06/08/2020			Bond Future	1	105,000,000	0.00 Member	Buy
10:51:02	R2048	On 06/08/2020			Bond Future	1	105,000,000	0.00 Member	Sell
10:51:02	R2048	On 06/08/2020			Bond Future	1	39,700,000	0.00 Member	Buy
10:51:02	R2048	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Buy
10:51:02	R2048	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
10:51:02	R2048	On 06/08/2020			Bond Future	1	1,300,000	0.00 Member	Buy
10:51:02	R2048	On 06/08/2020			Bond Future	1	1,300,000	0.00 Member	Sell
10:51:02	R2048	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
10:51:02	R2048	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Sell
10:51:02	R2048	On 06/08/2020			Bond Future	1	3,000,000	0.00 Client	Buy
10:51:02	R2048	On 06/08/2020			Bond Future	1	1,300,000	0.00 Client	Buy
10:51:02	R2048	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
10:51:02	R2048	On 06/08/2020			Bond Future	1	39,700,000	0.00 Client	Buy
10:51:02	R2048	On 06/08/2020			Bond Future	1	105,000,000	0.00 Client	Buy
10:51:02	R2048	On 06/08/2020			Bond Future	1	39,700,000	0.00 Member	Sell
15:24:36	R2048	On 06/08/2020			Bond Future	1	38,900,000	0.00 Member	Buy
15:24:36	R2048	On 06/08/2020			Bond Future	1	17,600,000	0.00 Member	Sell
15:42:11	R2048	On 06/08/2020			Bond Future	1	10,400,000	0.00 Member	Buy
15:42:11	R2048	On 06/08/2020			Bond Future	1	10,400,000	0.00 Member	Sell
15:42:11	R2048	On 06/08/2020			Bond Future	1	10,400,000	0.00 Client	Sell
15:42:11	R2048	On 06/08/2020			Bond Future	1	10,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:42:11	R2048	On 06/08/2020			Bond Future	1	17,600,000	0.00 Client	Sell
15:42:11	R2048	On 06/08/2020			Bond Future	1	10,900,000	0.00 Client	Sell
15:42:11	R2048	On 06/08/2020			Bond Future	1	10,900,000	0.00 Member	Sell
15:42:11	R2048	On 06/08/2020			Bond Future	1	17,600,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>26</b>	<b>755,600,000</b>	<b>0.00</b>	
10:18:01	R209	On 06/08/2020			Bond Future	1	345,300,000	0.00 Member	Sell
10:18:01	R209	On 06/08/2020			Bond Future	1	153,100,000	0.00 Member	Buy
11:08:04	R209	On 06/08/2020			Bond Future	1	180,500,000	0.00 Member	Sell
11:08:04	R209	On 06/08/2020			Bond Future	1	180,500,000	0.00 Member	Buy
11:08:04	R209	On 06/08/2020			Bond Future	1	11,700,000	0.00 Member	Buy
11:08:04	R209	On 06/08/2020			Bond Future	1	153,100,000	0.00 Member	Sell
11:08:04	R209	On 06/08/2020			Bond Future	1	11,700,000	0.00 Member	Sell
11:08:04	R209	On 06/08/2020			Bond Future	1	153,100,000	0.00 Client	Buy
11:08:04	R209	On 06/08/2020			Bond Future	1	180,500,000	0.00 Client	Buy
11:08:04	R209	On 06/08/2020			Bond Future	1	11,700,000	0.00 Client	Buy
11:32:01	R209	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
11:46:03	R209	On 06/08/2020			Bond Future	1	21,200,000	0.00 Member	Sell
11:46:03	R209	On 06/08/2020			Bond Future	1	21,200,000	0.00 Member	Buy
11:46:52	R209	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
11:56:22	R209	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
11:56:22	R209	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Sell
12:47:20	R209	On 06/08/2020			Bond Future	1	21,200,000	0.00 Member	Sell
12:47:20	R209	On 06/08/2020			Bond Future	1	21,200,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>18</b>	<b>1,474,000,000</b>	<b>0.00</b>	
12:55:52	R212	On 06/08/2020			Bond Future	1	16,200,000	0.00 Client	Buy
12:55:52	R212	On 06/08/2020			Bond Future	1	16,200,000	0.00 Member	Sell
<b>Total for R212 Bond Future</b>						<b>2</b>	<b>32,400,000</b>	<b>0.00</b>	
16:08:03	R213	On 06/08/2020			Bond Future	1	13,900,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:08:03	R213	On 06/08/2020		Bond Future	1	13,900,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>					<b>2</b>	<b>27,800,000</b>	<b>0.00</b>	
10:18:01	R214	On 06/08/2020		Bond Future	1	104,500,000	0.00 Member	Sell
10:18:01	R214	On 06/08/2020		Bond Future	1	35,800,000	0.00 Member	Buy
11:01:09	R214	On 06/08/2020		Bond Future	1	65,700,000	0.00 Member	Buy
11:01:09	R214	On 06/08/2020		Bond Future	1	3,000,000	0.00 Member	Buy
11:01:09	R214	On 06/08/2020		Bond Future	1	3,000,000	0.00 Member	Sell
11:01:09	R214	On 06/08/2020		Bond Future	1	35,800,000	0.00 Client	Buy
11:01:09	R214	On 06/08/2020		Bond Future	1	3,000,000	0.00 Client	Buy
11:01:09	R214	On 06/08/2020		Bond Future	1	35,800,000	0.00 Member	Sell
11:01:09	R214	On 06/08/2020		Bond Future	1	65,700,000	0.00 Member	Sell
11:01:09	R214	On 06/08/2020		Bond Future	1	65,700,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>					<b>10</b>	<b>418,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>132</b>	<b>5,284,060,000</b>	<b>0.00</b>	