



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 01/07/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:22:55	I2025	On 06/08/2020		Bond Future	1	21,000,000	0.00 Member	Sell
13:22:55	I2025	On 06/08/2020		Bond Future	1	21,000,000	0.00 Client	Buy
Total for I2025 Bond Future					2	42,000,000	0.00	
10:47:26	I2038	On 06/08/2020		Bond Future	1	9,300,000	0.00 Member	Sell
10:47:26	I2038	On 06/08/2020		Bond Future	1	9,300,000	0.00 Client	Buy
Total for I2038 Bond Future					2	18,600,000	0.00	
10:47:26	I2050	On 06/08/2020		Bond Future	1	1,700,000	0.00 Member	Sell
10:47:26	I2050	On 06/08/2020		Bond Future	1	1,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2050 Bond Future						2	3,400,000	0.00	
15:25:12	R186	On 06/08/2020			Bond Future	1	12,900,000	0.00 Member	Sell
15:25:12	R186	On 06/08/2020			Bond Future	1	12,900,000	0.00 Client	Buy
Total for R186 Bond Future						2	25,800,000	0.00	
10:12:28	R202	On 06/08/2020			Bond Future	1	4,700,000	0.00 Member	Sell
10:12:28	R202	On 06/08/2020			Bond Future	1	38,800,000	0.00 Member	Sell
10:12:28	R202	On 06/08/2020			Bond Future	1	4,700,000	0.00 Client	Buy
10:12:28	R202	On 06/08/2020			Bond Future	1	38,800,000	0.00 Client	Buy
Total for R202 Bond Future						4	87,000,000	0.00	
12:47:56	R2030	On 05/11/2020			Bond Future	1	50,000,000	0.00 Member	Buy
12:47:56	R2030	On 05/11/2020			Bond Future	1	50,000,000	0.00 Member	Sell
13:18:06	R2030	On 05/11/2020			Bond Future	1	50,000,000	0.00 Member	Sell
13:18:06	R2030	On 05/11/2020			Bond Future	1	50,000,000	0.00 Client	Buy
14:23:59	R2030	On 06/08/2020			Bond Future	1	17,500,000	0.00 Client	Sell
14:23:59	R2030	On 06/08/2020			Bond Future	1	17,500,000	0.00 Member	Buy
Total for R2030 Bond Future						6	235,000,000	0.00	
15:47:21	R2032	On 06/08/2020			Bond Future	1	4,300,000	0.00 Member	Sell
15:47:21	R2032	On 06/08/2020			Bond Future	1	4,300,000	0.00 Client	Buy
Total for R2032 Bond Future						2	8,600,000	0.00	
11:42:20	R2037	On 06/08/2020			Bond Future	1	200,000,000	0.00 Client	Sell
11:42:20	R2037	On 06/08/2020			Bond Future	1	200,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2037 Bond Future						2	400,000,000	0.00	
15:47:21	R214	On 06/08/2020			Bond Future	1	4,300,000	0.00 Member	Buy
15:47:21	R214	On 06/08/2020			Bond Future	1	4,300,000	0.00 Client	Sell
Total for R214 Bond Future						2	8,600,000	0.00	
Grand Total for all Instruments						24	829,000,000	0.00	