



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 07/07/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:26:30	I2038	On 06/08/2020		Bond Future	1	4,500,000	0.00 Member	Sell
9:26:30	I2038	On 06/08/2020		Bond Future	1	4,500,000	0.00 Client	Buy
Total for I2038 Bond Future					2	9,000,000	0.00	
9:26:30	I2046	On 06/08/2020		Bond Future	1	1,300,000	0.00 Member	Sell
9:26:30	I2046	On 06/08/2020		Bond Future	1	1,300,000	0.00 Client	Buy
Total for I2046 Bond Future					2	2,600,000	0.00	
10:07:22	R186	On 06/08/2020		Bond Future	1	257,100,000	0.00 Member	Sell
10:07:22	R186	On 06/08/2020		Bond Future	1	257,100,000	0.00 Member	Buy
10:35:14	R186	On 06/08/2020		Bond Future	1	257,100,000	0.00 Member	Sell
10:35:14	R186	On 06/08/2020		Bond Future	1	257,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:31:56	R186	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Buy
12:31:56	R186	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Sell
12:34:17	R186	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Sell
12:34:17	R186	On 06/08/2020			Bond Future	1	3,000,000	0.00 Client	Buy
12:57:08	R186	On 06/08/2020			Bond Future	1	18,100,000	0.00 Member	Buy
12:57:08	R186	On 06/08/2020			Bond Future	1	126,100,000	0.00 Member	Sell
13:26:44	R186	On 06/08/2020			Bond Future	1	18,100,000	0.00 Client	Buy
13:26:44	R186	On 06/08/2020			Bond Future	1	108,000,000	0.00 Member	Buy
13:26:44	R186	On 06/08/2020			Bond Future	1	108,000,000	0.00 Client	Buy
13:26:44	R186	On 06/08/2020			Bond Future	1	18,100,000	0.00 Member	Sell
13:26:44	R186	On 06/08/2020			Bond Future	1	108,000,000	0.00 Member	Sell
Total for R186 Bond Future						15	1,544,800,000	0.00	
10:07:22	R2023	On 06/08/2020			Bond Future	1	524,300,000	0.00 Member	Buy
10:07:22	R2023	On 06/08/2020			Bond Future	1	524,300,000	0.00 Member	Sell
10:33:45	R2023	On 06/08/2020			Bond Future	1	524,300,000	0.00 Client	Sell
10:33:45	R2023	On 06/08/2020			Bond Future	1	524,300,000	0.00 Member	Buy
15:01:52	R2023	On 06/08/2020			Bond Future	1	4,000,000	0.00 Member	Buy
15:01:52	R2023	On 06/08/2020			Bond Future	1	29,400,000	0.00 Member	Sell
15:36:17	R2023	On 06/08/2020			Bond Future	1	500,000	0.00 Client	Buy
15:36:17	R2023	On 06/08/2020			Bond Future	1	2,700,000	0.00 Client	Buy
15:36:17	R2023	On 06/08/2020			Bond Future	1	2,700,000	0.00 Client	Buy
15:36:17	R2023	On 06/08/2020			Bond Future	1	7,500,000	0.00 Client	Buy
15:36:17	R2023	On 06/08/2020			Bond Future	1	2,700,000	0.00 Member	Buy
15:36:17	R2023	On 06/08/2020			Bond Future	1	4,000,000	0.00 Member	Sell
15:36:17	R2023	On 06/08/2020			Bond Future	1	12,000,000	0.00 Member	Sell
15:36:17	R2023	On 06/08/2020			Bond Future	1	12,000,000	0.00 Member	Buy
15:36:17	R2023	On 06/08/2020			Bond Future	1	2,700,000	0.00 Member	Sell
15:36:17	R2023	On 06/08/2020			Bond Future	1	2,700,000	0.00 Member	Sell
15:36:17	R2023	On 06/08/2020			Bond Future	1	7,500,000	0.00 Member	Sell
15:36:17	R2023	On 06/08/2020			Bond Future	1	2,700,000	0.00 Member	Buy
15:36:17	R2023	On 06/08/2020			Bond Future	1	7,500,000	0.00 Member	Buy
15:36:17	R2023	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Buy
15:36:17	R2023	On 06/08/2020			Bond Future	1	12,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:36:17	R2023	On 06/08/2020			Bond Future	1	4,000,000	0.00 Client	Buy
15:36:17	R2023	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Sell
Total for R2023 Bond Future						23	2,214,800,000	0.00	
9:32:06	R2030	On 06/08/2020			Bond Future	1	4,600,000	0.00 Member	Buy
9:32:06	R2030	On 06/08/2020			Bond Future	1	4,600,000	0.00 Member	Sell
11:55:06	R2030	On 06/08/2020			Bond Future	1	4,500,000	0.00 Member	Buy
11:55:06	R2030	On 06/08/2020			Bond Future	1	4,500,000	0.00 Member	Sell
11:57:57	R2030	On 06/08/2020			Bond Future	1	4,600,000	0.00 Client	Buy
11:57:57	R2030	On 06/08/2020			Bond Future	1	4,600,000	0.00 Member	Sell
12:01:57	R2030	On 06/08/2020			Bond Future	1	4,500,000	0.00 Client	Buy
12:01:57	R2030	On 06/08/2020			Bond Future	1	4,500,000	0.00 Member	Sell
12:26:48	R2030	On 06/08/2020			Bond Future	1	19,200,000	0.00 Member	Sell
12:26:48	R2030	On 06/08/2020			Bond Future	1	19,200,000	0.00 Member	Buy
12:32:13	R2030	On 06/08/2020			Bond Future	1	19,200,000	0.00 Client	Sell
12:32:13	R2030	On 06/08/2020			Bond Future	1	19,200,000	0.00 Member	Buy
12:57:08	R2030	On 06/08/2020			Bond Future	1	25,600,000	0.00 Member	Buy
12:57:08	R2030	On 06/08/2020			Bond Future	1	157,300,000	0.00 Member	Sell
13:17:23	R2030	On 06/08/2020			Bond Future	1	25,600,000	0.00 Member	Sell
13:17:23	R2030	On 06/08/2020			Bond Future	1	131,700,000	0.00 Member	Sell
13:17:23	R2030	On 06/08/2020			Bond Future	1	131,700,000	0.00 Member	Buy
13:17:23	R2030	On 06/08/2020			Bond Future	1	131,700,000	0.00 Client	Buy
13:17:23	R2030	On 06/08/2020			Bond Future	1	25,600,000	0.00 Client	Buy
17:03:28	R2030	On 06/08/2020			Bond Future	1	4,600,000	0.00 Member	Buy
17:03:28	R2030	On 06/08/2020			Bond Future	1	3,800,000	0.00 Member	Sell
17:53:43	R2030	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Buy
17:53:43	R2030	On 06/08/2020			Bond Future	1	800,000	0.00 Client	Sell
17:53:43	R2030	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Sell
17:53:43	R2030	On 06/08/2020			Bond Future	1	3,800,000	0.00 Client	Sell
17:53:43	R2030	On 06/08/2020			Bond Future	1	3,800,000	0.00 Member	Buy
Total for R2030 Bond Future						26	760,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:30:55	R2032	On 06/08/2020			Bond Future	1	1,900,000	0.00 Member	Sell
12:30:55	R2032	On 06/08/2020			Bond Future	1	1,900,000	0.00 Member	Buy
12:32:51	R2032	On 06/08/2020			Bond Future	1	1,900,000	0.00 Member	Buy
12:32:51	R2032	On 06/08/2020			Bond Future	1	1,900,000	0.00 Client	Sell
12:57:08	R2032	On 06/08/2020			Bond Future	1	26,500,000	0.00 Member	Buy
12:57:08	R2032	On 06/08/2020			Bond Future	1	163,500,000	0.00 Member	Sell
13:19:27	R2032	On 06/08/2020			Bond Future	1	137,000,000	0.00 Client	Buy
13:19:27	R2032	On 06/08/2020			Bond Future	1	137,000,000	0.00 Member	Buy
13:19:27	R2032	On 06/08/2020			Bond Future	1	26,500,000	0.00 Client	Buy
13:19:27	R2032	On 06/08/2020			Bond Future	1	137,000,000	0.00 Member	Sell
13:19:27	R2032	On 06/08/2020			Bond Future	1	26,500,000	0.00 Member	Sell
17:03:28	R2032	On 06/08/2020			Bond Future	1	5,100,000	0.00 Member	Buy
17:03:28	R2032	On 06/08/2020			Bond Future	1	4,200,000	0.00 Member	Sell
17:54:49	R2032	On 06/08/2020			Bond Future	1	4,200,000	0.00 Client	Sell
17:54:49	R2032	On 06/08/2020			Bond Future	1	4,200,000	0.00 Member	Buy
17:54:49	R2032	On 06/08/2020			Bond Future	1	900,000	0.00 Client	Sell
17:54:49	R2032	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Sell
17:54:49	R2032	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Buy
Total for R2032 Bond Future						18	682,000,000	0.00	
12:26:48	R2035	On 06/08/2020			Bond Future	1	7,300,000	0.00 Member	Sell
12:26:48	R2035	On 06/08/2020			Bond Future	1	111,900,000	0.00 Member	Buy
12:31:18	R2035	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Buy
12:31:18	R2035	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Sell
12:31:18	R2035	On 06/08/2020			Bond Future	1	28,800,000	0.00 Member	Buy
12:31:18	R2035	On 06/08/2020			Bond Future	1	25,400,000	0.00 Member	Buy
12:31:18	R2035	On 06/08/2020			Bond Future	1	3,000,000	0.00 Client	Sell
12:31:18	R2035	On 06/08/2020			Bond Future	1	20,100,000	0.00 Client	Sell
12:31:18	R2035	On 06/08/2020			Bond Future	1	13,800,000	0.00 Client	Sell
12:31:18	R2035	On 06/08/2020			Bond Future	1	10,200,000	0.00 Member	Buy
12:31:18	R2035	On 06/08/2020			Bond Future	1	7,300,000	0.00 Client	Sell
12:31:18	R2035	On 06/08/2020			Bond Future	1	10,200,000	0.00 Client	Sell
12:31:18	R2035	On 06/08/2020			Bond Future	1	3,300,000	0.00 Client	Sell
12:31:18	R2035	On 06/08/2020			Bond Future	1	3,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:31:18	R2035	On 06/08/2020			Bond Future	1	7,300,000	0.00 Member	Buy
12:31:18	R2035	On 06/08/2020			Bond Future	1	13,800,000	0.00 Member	Sell
12:31:18	R2035	On 06/08/2020			Bond Future	1	28,800,000	0.00 Member	Sell
12:31:18	R2035	On 06/08/2020			Bond Future	1	25,400,000	0.00 Client	Sell
12:31:18	R2035	On 06/08/2020			Bond Future	1	3,300,000	0.00 Member	Buy
12:31:18	R2035	On 06/08/2020			Bond Future	1	10,200,000	0.00 Member	Sell
12:31:18	R2035	On 06/08/2020			Bond Future	1	25,400,000	0.00 Member	Sell
12:31:18	R2035	On 06/08/2020			Bond Future	1	20,100,000	0.00 Member	Buy
12:31:18	R2035	On 06/08/2020			Bond Future	1	20,100,000	0.00 Member	Sell
12:31:18	R2035	On 06/08/2020			Bond Future	1	13,800,000	0.00 Member	Buy
12:31:18	R2035	On 06/08/2020			Bond Future	1	28,800,000	0.00 Client	Sell
12:57:08	R2035	On 06/08/2020			Bond Future	1	19,000,000	0.00 Member	Buy
12:57:08	R2035	On 06/08/2020			Bond Future	1	115,000,000	0.00 Member	Sell
13:21:47	R2035	On 06/08/2020			Bond Future	1	96,000,000	0.00 Client	Buy
13:21:47	R2035	On 06/08/2020			Bond Future	1	19,000,000	0.00 Client	Buy
13:21:47	R2035	On 06/08/2020			Bond Future	1	19,000,000	0.00 Member	Sell
13:21:47	R2035	On 06/08/2020			Bond Future	1	96,000,000	0.00 Member	Buy
13:21:47	R2035	On 06/08/2020			Bond Future	1	96,000,000	0.00 Member	Sell
Total for R2035 Bond Future						32	907,600,000	0.00	
12:57:08	R2037	On 06/08/2020			Bond Future	1	13,100,000	0.00 Member	Buy
12:57:08	R2037	On 06/08/2020			Bond Future	1	80,100,000	0.00 Member	Sell
13:23:45	R2037	On 06/08/2020			Bond Future	1	67,000,000	0.00 Member	Sell
13:23:45	R2037	On 06/08/2020			Bond Future	1	67,000,000	0.00 Member	Buy
13:23:45	R2037	On 06/08/2020			Bond Future	1	13,100,000	0.00 Client	Buy
13:23:45	R2037	On 06/08/2020			Bond Future	1	13,100,000	0.00 Member	Sell
13:23:45	R2037	On 06/08/2020			Bond Future	1	67,000,000	0.00 Client	Buy
13:58:08	R2037	On 06/08/2020			Bond Future	1	19,200,000	0.00 Member	Sell
13:58:08	R2037	On 06/08/2020			Bond Future	1	19,200,000	0.00 Client	Buy
Total for R2037 Bond Future						9	358,800,000	0.00	
12:57:08	R2040	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
12:57:08	R2040	On 06/08/2020			Bond Future	1	34,700,000	0.00 Member	Sell
13:25:21	R2040	On 06/08/2020			Bond Future	1	29,000,000	0.00 Member	Sell
13:25:21	R2040	On 06/08/2020			Bond Future	1	29,000,000	0.00 Client	Buy
13:25:21	R2040	On 06/08/2020			Bond Future	1	29,000,000	0.00 Member	Buy
13:25:21	R2040	On 06/08/2020			Bond Future	1	5,700,000	0.00 Client	Buy
13:25:21	R2040	On 06/08/2020			Bond Future	1	5,700,000	0.00 Member	Sell
Total for R2040 Bond Future						7	138,800,000	0.00	
12:24:18	R2044	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
12:24:18	R2044	On 06/08/2020			Bond Future	1	58,100,000	0.00 Member	Buy
12:29:04	R2044	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Sell
12:29:04	R2044	On 06/08/2020			Bond Future	1	34,400,000	0.00 Member	Sell
12:29:04	R2044	On 06/08/2020			Bond Future	1	1,300,000	0.00 Client	Sell
12:29:04	R2044	On 06/08/2020			Bond Future	1	1,300,000	0.00 Member	Sell
12:29:04	R2044	On 06/08/2020			Bond Future	1	34,400,000	0.00 Member	Buy
12:29:04	R2044	On 06/08/2020			Bond Future	1	20,600,000	0.00 Member	Sell
12:29:04	R2044	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
12:29:04	R2044	On 06/08/2020			Bond Future	1	1,500,000	0.00 Member	Sell
12:29:04	R2044	On 06/08/2020			Bond Future	1	20,600,000	0.00 Client	Sell
12:29:04	R2044	On 06/08/2020			Bond Future	1	20,600,000	0.00 Member	Buy
12:29:04	R2044	On 06/08/2020			Bond Future	1	1,300,000	0.00 Member	Buy
12:29:04	R2044	On 06/08/2020			Bond Future	1	1,500,000	0.00 Member	Buy
12:29:04	R2044	On 06/08/2020			Bond Future	1	1,500,000	0.00 Client	Sell
12:29:04	R2044	On 06/08/2020			Bond Future	1	34,400,000	0.00 Client	Sell
17:03:28	R2044	On 06/08/2020			Bond Future	1	8,200,000	0.00 Member	Sell
17:03:28	R2044	On 06/08/2020			Bond Future	1	6,800,000	0.00 Member	Buy
17:52:29	R2044	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Buy
17:52:29	R2044	On 06/08/2020			Bond Future	1	6,800,000	0.00 Member	Sell
17:52:29	R2044	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Sell
17:52:29	R2044	On 06/08/2020			Bond Future	1	1,400,000	0.00 Client	Buy
17:52:29	R2044	On 06/08/2020			Bond Future	1	6,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						23	265,200,000	0.00	
10:00:03	R2048	On 06/08/2020			Bond Future	1	49,500,000	0.00 Member	Sell
10:00:03	R2048	On 06/08/2020			Bond Future	1	11,900,000	0.00 Member	Buy
10:06:48	R2048	On 06/08/2020			Bond Future	1	30,500,000	0.00 Member	Sell
10:06:48	R2048	On 06/08/2020			Bond Future	1	30,500,000	0.00 Client	Buy
10:06:48	R2048	On 06/08/2020			Bond Future	1	7,100,000	0.00 Member	Buy
10:06:48	R2048	On 06/08/2020			Bond Future	1	30,500,000	0.00 Member	Buy
10:06:48	R2048	On 06/08/2020			Bond Future	1	7,100,000	0.00 Member	Sell
10:06:48	R2048	On 06/08/2020			Bond Future	1	7,100,000	0.00 Client	Buy
10:06:48	R2048	On 06/08/2020			Bond Future	1	11,900,000	0.00 Member	Sell
10:06:48	R2048	On 06/08/2020			Bond Future	1	11,900,000	0.00 Client	Buy
17:03:28	R2048	On 06/08/2020			Bond Future	1	8,400,000	0.00 Member	Sell
17:03:28	R2048	On 06/08/2020			Bond Future	1	7,000,000	0.00 Member	Buy
17:51:25	R2048	On 06/08/2020			Bond Future	1	7,000,000	0.00 Client	Buy
17:51:25	R2048	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Buy
17:51:25	R2048	On 06/08/2020			Bond Future	1	7,000,000	0.00 Member	Sell
17:51:25	R2048	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Sell
17:51:25	R2048	On 06/08/2020			Bond Future	1	1,400,000	0.00 Client	Buy
Total for R2048 Bond Future						17	231,600,000	0.00	
10:21:10	R209	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
10:42:12	R209	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
15:49:51	R209	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
15:49:51	R209	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R209 Bond Future						4	4,000,000	0.00	
17:03:28	R213	On 06/08/2020			Bond Future	1	5,100,000	0.00 Member	Buy
17:03:28	R213	On 06/08/2020			Bond Future	1	4,300,000	0.00 Member	Sell
17:54:46	R213	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Sell
17:54:46	R213	On 06/08/2020			Bond Future	1	4,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:54:46	R213	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Buy
17:54:46	R213	On 06/08/2020			Bond Future	1	800,000	0.00 Client	Sell
17:54:46	R213	On 06/08/2020			Bond Future	1	4,300,000	0.00 Client	Sell
Total for R213 Bond Future						7	20,400,000	0.00	
Grand Total for all Instruments						185	7,140,400,000	0.00	