



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 17/07/2020

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:05:42	GOVI	On 06/08/2020			GOVI	1	10,000	0.00 Member	Sell
11:05:42	GOVI	On 06/08/2020			GOVI	1	10,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>						<b>2</b>	<b>20,000</b>	<b>0.00</b>	
11:38:33	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
11:44:15	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
14:31:54	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
14:31:54	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>4</b>	<b>8,000,000</b>	<b>0.00</b>	
15:45:39	R2030	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Sell
15:45:39	R2030	On 06/08/2020			Bond Future	1	33,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:37:21	R2030	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Buy
16:37:21	R2030	On 06/08/2020			Bond Future	1	32,500,000	0.00 Member	Buy
16:37:21	R2030	On 06/08/2020			Bond Future	1	900,000	0.00 Client	Sell
16:37:21	R2030	On 06/08/2020			Bond Future	1	32,500,000	0.00 Client	Sell
16:37:21	R2030	On 06/08/2020			Bond Future	1	32,500,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>7</b>	<b>133,600,000</b>	<b>0.00</b>	
11:38:33	R209	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
11:44:02	R209	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
14:33:03	R209	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
14:33:03	R209	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>8,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>17</b>	<b>149,620,000</b>	<b>0.00</b>	