



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 30/03/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:54:36	ALBI	On 07/05/2020		Index Future	1	150,000	0.00 Member	Buy
11:54:36	ALBI	On 07/05/2020		Index Future	1	150,000	0.00 Member	Sell
12:00:37	ALBI	On 07/05/2020		Index Future	1	150,000	0.00 Member	Sell
12:00:37	ALBI	On 07/05/2020		Index Future	1	150,000	0.00 Client	Buy
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>600,000</b>	<b>0.00</b>	
12:38:30	GOVI	On 07/05/2020		GOVI	1	10,000	0.00 Client	Buy
12:38:30	GOVI	On 07/05/2020		GOVI	1	10,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>	
15:25:25	R186	On 07/05/2020		Bond Future	1	100,000	0.00 Member	Buy
15:25:25	R186	On 07/05/2020		Bond Future	1	11,000,000	0.00 Member	Sell
15:40:21	R186	On 07/05/2020		Bond Future	1	500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:40:21	R186	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Buy
15:40:21	R186	On 07/05/2020			Bond Future	1	7,300,000	0.00 Member	Sell
15:40:21	R186	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Sell
15:40:21	R186	On 07/05/2020			Bond Future	1	7,300,000	0.00 Client	Buy
15:40:21	R186	On 07/05/2020			Bond Future	1	7,300,000	0.00 Member	Buy
15:40:21	R186	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Buy
15:40:21	R186	On 07/05/2020			Bond Future	1	900,000	0.00 Client	Buy
15:40:21	R186	On 07/05/2020			Bond Future	1	500,000	0.00 Client	Buy
15:40:22	R186	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Buy
15:40:22	R186	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
15:40:22	R186	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
15:40:22	R186	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Sell
15:40:22	R186	On 07/05/2020			Bond Future	1	400,000	0.00 Client	Buy
15:40:22	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
15:40:22	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
15:40:22	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
15:40:22	R186	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
15:40:22	R186	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Buy
15:40:22	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
15:40:22	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
15:40:22	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
15:40:22	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
15:40:22	R186	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
15:40:22	R186	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Buy
15:40:22	R186	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
15:40:22	R186	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Buy
15:40:22	R186	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
15:40:22	R186	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Buy
15:40:22	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
15:40:22	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
15:40:22	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
15:40:22	R186	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:40:22	R186	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Buy
15:40:22	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
15:40:22	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
15:40:22	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
15:40:22	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
15:40:22	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
15:40:22	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
17:04:47	R186	On 07/05/2020			Bond Future	1	10,000,000	0.00 Client	Buy
17:04:47	R186	On 07/05/2020			Bond Future	1	50,000,000	0.00 Member	Sell
17:04:47	R186	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Sell
17:04:47	R186	On 07/05/2020			Bond Future	1	50,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>50</b>	<b>164,000,000</b>	<b>0.00</b>	
16:38:31	R2030	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Sell
16:38:31	R2030	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Buy
16:59:04	R2030	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Buy
16:59:04	R2030	On 07/05/2020			Bond Future	1	5,000,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>20,000,000</b>	<b>0.00</b>	
12:44:41	R2037	On 07/05/2020			Bond Future	1	135,000,000	0.00 Member	Buy
12:44:41	R2037	On 07/05/2020			Bond Future	1	135,000,000	0.00 Member	Sell
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>270,000,000</b>	<b>0.00</b>	
14:06:36	R2044	On 06/08/2020			Bond Future	1	283,900,000	0.00 Member	Sell
14:06:36	R2044	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
14:23:07	R2044	On 06/08/2020			Bond Future	1	91,400,000	0.00 Member	Sell
14:23:07	R2044	On 06/08/2020			Bond Future	1	91,400,000	0.00 Client	Buy
14:23:07	R2044	On 06/08/2020			Bond Future	1	91,400,000	0.00 Member	Buy
14:23:08	R2044	On 06/08/2020			Bond Future	1	1,300,000	0.00 Member	Buy
14:23:08	R2044	On 06/08/2020			Bond Future	1	1,300,000	0.00 Member	Sell
14:23:08	R2044	On 06/08/2020			Bond Future	1	1,300,000	0.00 Member	Buy
14:23:08	R2044	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:23:08	R2044	On 06/08/2020			Bond Future	1	9,200,000	0.00 Member	Buy
14:23:08	R2044	On 06/08/2020			Bond Future	1	81,800,000	0.00 Client	Buy
14:23:08	R2044	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Buy
14:23:08	R2044	On 06/08/2020			Bond Future	1	81,800,000	0.00 Member	Sell
14:23:08	R2044	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Buy
14:23:08	R2044	On 06/08/2020			Bond Future	1	5,100,000	0.00 Client	Buy
14:23:08	R2044	On 06/08/2020			Bond Future	1	9,200,000	0.00 Member	Sell
14:23:08	R2044	On 06/08/2020			Bond Future	1	5,100,000	0.00 Member	Buy
14:23:08	R2044	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
14:23:08	R2044	On 06/08/2020			Bond Future	1	81,800,000	0.00 Member	Buy
14:23:08	R2044	On 06/08/2020			Bond Future	1	61,300,000	0.00 Member	Sell
14:23:08	R2044	On 06/08/2020			Bond Future	1	61,300,000	0.00 Member	Buy
14:23:08	R2044	On 06/08/2020			Bond Future	1	30,300,000	0.00 Member	Buy
14:23:08	R2044	On 06/08/2020			Bond Future	1	9,200,000	0.00 Client	Buy
14:23:08	R2044	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
14:23:08	R2044	On 06/08/2020			Bond Future	1	30,300,000	0.00 Member	Sell
14:23:08	R2044	On 06/08/2020			Bond Future	1	30,300,000	0.00 Client	Buy
14:23:08	R2044	On 06/08/2020			Bond Future	1	5,100,000	0.00 Member	Sell
14:23:08	R2044	On 06/08/2020			Bond Future	1	1,300,000	0.00 Client	Buy
14:23:08	R2044	On 06/08/2020			Bond Future	1	61,300,000	0.00 Client	Buy
14:23:08	R2044	On 06/08/2020			Bond Future	1	1,300,000	0.00 Client	Buy
14:23:08	R2044	On 06/08/2020			Bond Future	1	1,300,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>31</b>	<b>1,135,600,000</b>	<b>0.00</b>	
16:38:31	R2048	On 07/05/2020			Bond Future	1	6,700,000	0.00 Member	Sell
16:38:31	R2048	On 07/05/2020			Bond Future	1	99,500,000	0.00 Member	Buy
16:51:28	R2048	On 07/05/2020			Bond Future	1	800,000	0.00 Client	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	1,700,000	0.00 Client	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	1,900,000	0.00 Client	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	1,700,000	0.00 Member	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	1,900,000	0.00 Member	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	2,800,000	0.00 Member	Buy
16:51:28	R2048	On 07/05/2020			Bond Future	1	8,000,000	0.00 Member	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	6,300,000	0.00 Member	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	8,000,000	0.00 Client	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	2,800,000	0.00 Member	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	15,900,000	0.00 Member	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	51,300,000	0.00 Member	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	15,900,000	0.00 Member	Buy
16:51:28	R2048	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Buy
16:51:28	R2048	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	51,300,000	0.00 Client	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	15,900,000	0.00 Client	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	6,700,000	0.00 Member	Buy
16:51:28	R2048	On 07/05/2020			Bond Future	1	51,300,000	0.00 Member	Buy
16:51:28	R2048	On 07/05/2020			Bond Future	1	2,200,000	0.00 Client	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	600,000	0.00 Client	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	600,000	0.00 Client	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	2,800,000	0.00 Client	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	8,000,000	0.00 Member	Buy
16:51:28	R2048	On 07/05/2020			Bond Future	1	6,700,000	0.00 Client	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	700,000	0.00 Client	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	6,300,000	0.00 Client	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Buy
16:51:28	R2048	On 07/05/2020			Bond Future	1	6,300,000	0.00 Member	Buy
16:51:28	R2048	On 07/05/2020			Bond Future	1	1,700,000	0.00 Member	Buy
16:51:28	R2048	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Buy
16:51:28	R2048	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Buy
16:51:28	R2048	On 07/05/2020			Bond Future	1	1,900,000	0.00 Member	Buy
16:51:28	R2048	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Sell
16:51:28	R2048	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>40</b>	<b>398,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>133</b>	<b>1,988,220,000</b>	<b>0.00</b>	