



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 28/02/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:29:26	I2050	On 07/05/2020		Bond Future	1	91,800,000	0.00 Member	Buy
17:29:26	I2050	On 07/05/2020		Bond Future	1	91,800,000	0.00 Member	Sell
17:52:39	I2050	On 07/05/2020		Bond Future	1	91,800,000	0.00 Member	Sell
17:52:39	I2050	On 07/05/2020		Bond Future	1	91,800,000	0.00 Client	Buy
<b>Total for I2050 Bond Future</b>					<b>4</b>	<b>367,200,000</b>	<b>0.00</b>	
14:07:57	R186	On 07/05/2020		Bond Future	1	1,500,000	0.00 Member	Sell
14:09:27	R186	On 07/05/2020		Bond Future	1	1,500,000	0.00 Member	Buy
14:09:59	R186	On 07/05/2020		Bond Future	1	1,500,000	0.00 Member	Sell
14:09:59	R186	On 07/05/2020		Bond Future	1	1,500,000	0.00 Client	Buy
14:19:41	R186	On 07/05/2020		Bond Future	1	1,500,000	0.00 Member	Buy
14:19:41	R186	On 07/05/2020		Bond Future	1	1,500,000	0.00 Member	Buy
14:21:02	R186	On 07/05/2020		Bond Future	1	1,500,000	0.00 Member	Sell
14:22:19	R186	On 07/05/2020		Bond Future	1	1,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:34:09	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Buy
15:34:09	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Client	Sell
15:34:24	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Buy
15:34:24	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Client	Sell
16:16:56	R186	On 07/05/2020			Bond Future	1	5,000,000	0.00 Client	Buy
16:16:56	R186	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>14</b>	<b>28,000,000</b>	<b>0.00</b>	
17:08:14	R202	On 07/05/2020			Bond Future	1	1,900,000	0.00 Member	Sell
17:08:14	R202	On 07/05/2020			Bond Future	1	1,900,000	0.00 Client	Buy
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>3,800,000</b>	<b>0.00</b>	
16:55:56	R2032	On 07/05/2020			Bond Future	1	11,800,000	0.00 Member	Buy
16:55:56	R2032	On 07/05/2020			Bond Future	1	7,600,000	0.00 Member	Sell
17:10:20	R2032	On 07/05/2020			Bond Future	1	4,200,000	0.00 Member	Sell
17:10:20	R2032	On 07/05/2020			Bond Future	1	4,200,000	0.00 Member	Buy
17:10:20	R2032	On 07/05/2020			Bond Future	1	4,200,000	0.00 Client	Sell
17:10:20	R2032	On 07/05/2020			Bond Future	1	7,600,000	0.00 Client	Sell
17:10:20	R2032	On 07/05/2020			Bond Future	1	7,600,000	0.00 Member	Buy
<b>Total for R2032 Bond Future</b>						<b>7</b>	<b>47,200,000</b>	<b>0.00</b>	
17:42:09	R2037	On 07/05/2020			Bond Future	1	113,200,000	0.00 Member	Buy
17:42:09	R2037	On 07/05/2020			Bond Future	1	113,200,000	0.00 Member	Sell
17:51:50	R2037	On 07/05/2020			Bond Future	1	113,200,000	0.00 Member	Sell
17:51:50	R2037	On 07/05/2020			Bond Future	1	113,200,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>452,800,000</b>	<b>0.00</b>	
14:07:57	R2040	On 07/05/2020			Bond Future	1	32,000,000	0.00 Member	Sell
14:07:57	R2040	On 07/05/2020			Bond Future	1	32,000,000	0.00 Member	Buy
14:28:56	R2040	On 07/05/2020			Bond Future	1	32,000,000	0.00 Member	Sell
14:28:56	R2040	On 07/05/2020			Bond Future	1	32,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>128,000,000</b>	<b>0.00</b>	
16:55:56	R2044	On 07/05/2020			Bond Future	1	3,700,000	0.00 Member	Buy
16:55:56	R2044	On 07/05/2020			Bond Future	1	2,300,000	0.00 Member	Sell
17:04:57	R2044	On 07/05/2020			Bond Future	1	1,400,000	0.00 Member	Sell
17:04:57	R2044	On 07/05/2020			Bond Future	1	2,300,000	0.00 Member	Buy
17:04:57	R2044	On 07/05/2020			Bond Future	1	1,400,000	0.00 Member	Buy
17:04:57	R2044	On 07/05/2020			Bond Future	1	2,300,000	0.00 Client	Sell
17:04:57	R2044	On 07/05/2020			Bond Future	1	1,400,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>7</b>	<b>14,800,000</b>	<b>0.00</b>	
12:34:45	R2048	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Buy
12:34:45	R2048	On 07/05/2020			Bond Future	1	15,000,000	0.00 Member	Sell
14:08:12	R2048	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
14:08:12	R2048	On 07/05/2020			Bond Future	1	12,500,000	0.00 Member	Sell
14:08:12	R2048	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Sell
14:08:12	R2048	On 07/05/2020			Bond Future	1	2,400,000	0.00 Client	Buy
14:08:12	R2048	On 07/05/2020			Bond Future	1	12,500,000	0.00 Client	Buy
14:08:12	R2048	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
14:08:12	R2048	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
14:08:12	R2048	On 07/05/2020			Bond Future	1	12,500,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>10</b>	<b>60,000,000</b>	<b>0.00</b>	
8:59:08	R208	On 07/05/2020			Bond Future	1	39,000,000	0.00 Member	Sell
8:59:08	R208	On 07/05/2020			Bond Future	1	45,300,000	0.00 Member	Buy
9:57:40	R208	On 07/05/2020			Bond Future	1	6,300,000	0.00 Member	Sell
9:57:40	R208	On 07/05/2020			Bond Future	1	6,300,000	0.00 Member	Buy
9:57:40	R208	On 07/05/2020			Bond Future	1	39,000,000	0.00 Client	Sell
9:57:40	R208	On 07/05/2020			Bond Future	1	6,300,000	0.00 Client	Sell
9:57:40	R208	On 07/05/2020			Bond Future	1	39,000,000	0.00 Member	Buy
17:33:16	R208	On 07/05/2020			Bond Future	1	1,700,000	0.00 Member	Sell
17:33:16	R208	On 07/05/2020			Bond Future	1	4,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:37:08	R208	On 07/05/2020			Bond Future	1	2,300,000	0.00 Member	Buy
17:37:08	R208	On 07/05/2020			Bond Future	1	2,300,000	0.00 Client	Sell
17:37:08	R208	On 07/05/2020			Bond Future	1	1,700,000	0.00 Client	Sell
17:37:08	R208	On 07/05/2020			Bond Future	1	2,300,000	0.00 Member	Sell
17:37:08	R208	On 07/05/2020			Bond Future	1	1,700,000	0.00 Member	Buy
<b>Total for R208 Bond Future</b>						<b>14</b>	<b>197,200,000</b>	<b>0.00</b>	
11:01:04	R209	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Buy
11:01:04	R209	On 07/05/2020			Bond Future	1	116,000,000	0.00 Member	Sell
11:15:37	R209	On 07/05/2020			Bond Future	1	4,000,000	0.00 Member	Sell
11:15:37	R209	On 07/05/2020			Bond Future	1	15,400,000	0.00 Member	Buy
11:15:37	R209	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Buy
11:15:37	R209	On 07/05/2020			Bond Future	1	4,300,000	0.00 Member	Buy
11:15:37	R209	On 07/05/2020			Bond Future	1	4,000,000	0.00 Client	Buy
11:15:37	R209	On 07/05/2020			Bond Future	1	900,000	0.00 Client	Buy
11:15:37	R209	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Sell
11:15:37	R209	On 07/05/2020			Bond Future	1	6,800,000	0.00 Member	Sell
11:15:37	R209	On 07/05/2020			Bond Future	1	6,800,000	0.00 Member	Buy
11:15:37	R209	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Buy
11:15:37	R209	On 07/05/2020			Bond Future	1	4,000,000	0.00 Member	Buy
11:15:37	R209	On 07/05/2020			Bond Future	1	3,400,000	0.00 Member	Sell
11:15:37	R209	On 07/05/2020			Bond Future	1	3,400,000	0.00 Member	Buy
11:15:37	R209	On 07/05/2020			Bond Future	1	15,400,000	0.00 Member	Sell
11:15:37	R209	On 07/05/2020			Bond Future	1	4,300,000	0.00 Member	Sell
11:15:37	R209	On 07/05/2020			Bond Future	1	4,400,000	0.00 Member	Sell
11:15:37	R209	On 07/05/2020			Bond Future	1	6,800,000	0.00 Client	Buy
11:15:37	R209	On 07/05/2020			Bond Future	1	3,400,000	0.00 Client	Buy
11:15:37	R209	On 07/05/2020			Bond Future	1	4,300,000	0.00 Client	Buy
11:15:37	R209	On 07/05/2020			Bond Future	1	4,400,000	0.00 Member	Buy
11:15:37	R209	On 07/05/2020			Bond Future	1	73,400,000	0.00 Member	Buy
11:15:37	R209	On 07/05/2020			Bond Future	1	4,400,000	0.00 Client	Buy
11:15:37	R209	On 07/05/2020			Bond Future	1	73,400,000	0.00 Member	Sell
11:15:37	R209	On 07/05/2020			Bond Future	1	15,400,000	0.00 Client	Buy
11:15:37	R209	On 07/05/2020			Bond Future	1	900,000	0.00 Client	Buy
11:15:37	R209	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:15:37	R209	On 07/05/2020			Bond Future	1	73,400,000	0.00 Client	Buy
11:15:38	R209	On 07/05/2020			Bond Future	1	2,500,000	0.00 Client	Buy
11:15:38	R209	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>31</b>	<b>464,000,000</b>	<b>0.00</b>	
13:24:11	R214	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
13:24:11	R214	On 07/05/2020			Bond Future	1	58,100,000	0.00 Member	Sell
13:48:14	R214	On 07/05/2020			Bond Future	1	27,700,000	0.00 Member	Buy
13:48:14	R214	On 07/05/2020			Bond Future	1	11,700,000	0.00 Member	Buy
13:48:14	R214	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
13:48:14	R214	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
13:48:14	R214	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
13:48:14	R214	On 07/05/2020			Bond Future	1	4,100,000	0.00 Client	Buy
13:48:14	R214	On 07/05/2020			Bond Future	1	11,700,000	0.00 Client	Buy
13:48:14	R214	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Sell
13:48:14	R214	On 07/05/2020			Bond Future	1	2,400,000	0.00 Client	Buy
13:48:14	R214	On 07/05/2020			Bond Future	1	8,300,000	0.00 Member	Sell
13:48:14	R214	On 07/05/2020			Bond Future	1	8,300,000	0.00 Client	Buy
13:48:14	R214	On 07/05/2020			Bond Future	1	27,700,000	0.00 Client	Buy
13:48:14	R214	On 07/05/2020			Bond Future	1	11,700,000	0.00 Member	Sell
13:48:14	R214	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Buy
13:48:14	R214	On 07/05/2020			Bond Future	1	3,300,000	0.00 Client	Buy
13:48:14	R214	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Buy
13:48:14	R214	On 07/05/2020			Bond Future	1	4,100,000	0.00 Member	Sell
13:48:14	R214	On 07/05/2020			Bond Future	1	27,700,000	0.00 Member	Sell
13:48:14	R214	On 07/05/2020			Bond Future	1	3,300,000	0.00 Member	Buy
13:48:14	R214	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Buy
13:48:14	R214	On 07/05/2020			Bond Future	1	8,300,000	0.00 Member	Buy
13:48:14	R214	On 07/05/2020			Bond Future	1	4,100,000	0.00 Member	Buy
13:48:14	R214	On 07/05/2020			Bond Future	1	3,300,000	0.00 Member	Sell
<b>Total for R214 Bond Future</b>						<b>25</b>	<b>232,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>122</b>	<b>1,995,400,000</b>	<b>0.00</b>	