



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 23/11/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:11:59	ALBI	On 04/02/2021		Index Future	1	10,000	0.00 Member	Sell
9:11:59	ALBI	On 04/02/2021		Index Future	1	10,000	0.00 Member	Buy
10:15:58	ALBI	On 04/02/2021		Index Future	1	10,000	0.00 Member	Buy
10:15:58	ALBI	On 04/02/2021		Index Future	1	10,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
11:04:26	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Buy
11:04:26	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Sell
12:35:03	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Client	Sell
12:35:03	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Buy
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:24:32	I2050	On 04/02/2021			Bond Future	1	10,000,000	0.00 Member	Buy
16:24:32	I2050	On 04/02/2021			Bond Future	1	10,000,000	0.00 Member	Sell
17:01:31	I2050	On 04/02/2021			Bond Future	1	10,000,000	0.00 Member	Sell
17:01:31	I2050	On 04/02/2021			Bond Future	1	10,000,000	0.00 Client	Buy
<b>Total for I2050 Bond Future</b>						<b>4</b>	<b>40,000,000</b>	<b>0.00</b>	
10:35:04	R2030	On 04/02/2021			Bond Future	1	1,000,000	0.00 Member	Sell
10:35:04	R2030	On 04/02/2021			Bond Future	1	1,000,000	0.00 Member	Buy
10:44:04	R2030	On 04/02/2021			Bond Future	1	1,000,000	0.00 Member	Sell
10:44:04	R2030	On 04/02/2021			Bond Future	1	1,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>4,000,000</b>	<b>0.00</b>	
16:24:32	R212	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Sell
16:24:32	R212	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Buy
17:01:13	R212	On 04/02/2021			Bond Future	1	25,000,000	0.00 Client	Sell
17:01:13	R212	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Buy
<b>Total for R212 Bond Future</b>						<b>4</b>	<b>100,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>20</b>	<b>144,080,000</b>	<b>0.00</b>	