



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 04/12/2020

| Matched Time                       | Contract Details | Strike        | Call/<br>Put | Product      | No<br>of Trades | Nominal       | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------------|--------------|-----------------|---------------|---------------|--------------|
| 16:11:57                           | ALBI             | On 04/02/2021 |              | Index Future | 1               | 10,000        | 0.00 Member   | Sell         |
| 16:11:57                           | ALBI             | On 04/02/2021 |              | Index Future | 1               | 10,000        | 0.00 Member   | Buy          |
| <b>Total for ALBI Index Future</b> |                  |               |              |              | <b>2</b>        | <b>20,000</b> | <b>0.00</b>   |              |
| 10:05:41                           | R186             | On 04/02/2021 |              | Bond Future  | 1               | 10,900,000    | 0.00 Member   | Sell         |
| 10:24:25                           | R186             | On 04/02/2021 |              | Bond Future  | 1               | 1,000,000     | 0.00 Member   | Buy          |
| 10:26:47                           | R186             | On 04/02/2021 |              | Bond Future  | 1               | 9,900,000     | 0.00 Client   | Buy          |
| 10:26:47                           | R186             | On 04/02/2021 |              | Bond Future  | 1               | 9,900,000     | 0.00 Member   | Sell         |
| 10:26:47                           | R186             | On 04/02/2021 |              | Bond Future  | 1               | 9,900,000     | 0.00 Member   | Buy          |
| 10:26:47                           | R186             | On 04/02/2021 |              | Bond Future  | 1               | 1,000,000     | 0.00 Client   | Buy          |
| 10:26:47                           | R186             | On 04/02/2021 |              | Bond Future  | 1               | 1,000,000     | 0.00 Member   | Sell         |
| 15:29:22                           | R186             | On 04/02/2021 |              | Bond Future  | 1               | 11,900,000    | 0.00 Member   | Sell         |
| 15:36:17                           | R186             | On 04/02/2021 |              | Bond Future  | 1               | 11,900,000    | 0.00 Client   | Buy          |



| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal            | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 16:14:39                           | R186             | On 04/02/2021 |        |              | Bond Future | 1               | 21,500,000         | 0.00 Member   | Buy          |
| 16:14:39                           | R186             | On 04/02/2021 |        |              | Bond Future | 1               | 21,500,000         | 0.00 Member   | Buy          |
| 16:14:39                           | R186             | On 04/02/2021 |        |              | Bond Future | 1               | 21,500,000         | 0.00 Member   | Sell         |
| 16:14:39                           | R186             | On 04/02/2021 |        |              | Bond Future | 1               | 21,500,000         | 0.00 Member   | Sell         |
| 16:22:01                           | R186             | On 04/02/2021 |        |              | Bond Future | 1               | 21,500,000         | 0.00 Member   | Sell         |
| 16:22:01                           | R186             | On 04/02/2021 |        |              | Bond Future | 1               | 21,500,000         | 0.00 Client   | Buy          |
| 16:22:16                           | R186             | On 04/02/2021 |        |              | Bond Future | 1               | 21,500,000         | 0.00 Client   | Buy          |
| 16:22:16                           | R186             | On 04/02/2021 |        |              | Bond Future | 1               | 21,500,000         | 0.00 Member   | Sell         |
| <b>Total for R186 Bond Future</b>  |                  |               |        |              |             | <b>17</b>       | <b>239,400,000</b> | <b>0.00</b>   |              |
| 10:05:41                           | R2030            | On 04/02/2021 |        |              | Bond Future | 1               | 6,200,000          | 0.00 Member   | Sell         |
| 10:19:56                           | R2030            | On 04/02/2021 |        |              | Bond Future | 1               | 6,200,000          | 0.00 Client   | Buy          |
| <b>Total for R2030 Bond Future</b> |                  |               |        |              |             | <b>2</b>        | <b>12,400,000</b>  | <b>0.00</b>   |              |
| 16:37:26                           | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 5,300,000          | 0.00 Member   | Sell         |
| 16:45:04                           | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 5,300,000          | 0.00 Client   | Buy          |
| <b>Total for R2037 Bond Future</b> |                  |               |        |              |             | <b>2</b>        | <b>10,600,000</b>  | <b>0.00</b>   |              |
| 16:22:57                           | R2040            | On 04/02/2021 |        |              | Bond Future | 1               | 800,000            | 0.00 Member   | Buy          |
| 16:22:57                           | R2040            | On 04/02/2021 |        |              | Bond Future | 1               | 800,000            | 0.00 Member   | Sell         |
| 16:53:13                           | R2040            | On 04/02/2021 |        |              | Bond Future | 1               | 800,000            | 0.00 Member   | Sell         |
| 16:53:13                           | R2040            | On 04/02/2021 |        |              | Bond Future | 1               | 800,000            | 0.00 Client   | Buy          |
| <b>Total for R2040 Bond Future</b> |                  |               |        |              |             | <b>4</b>        | <b>3,200,000</b>   | <b>0.00</b>   |              |
| 14:23:07                           | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 4,000,000          | 0.00 Member   | Sell         |
| 14:23:07                           | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 4,100,000          | 0.00 Member   | Buy          |
| 15:22:47                           | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 100,000            | 0.00 Member   | Sell         |
| 15:22:47                           | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 4,000,000          | 0.00 Member   | Buy          |
| 15:22:47                           | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 4,000,000          | 0.00 Client   | Sell         |
| 15:22:47                           | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 100,000            | 0.00 Member   | Buy          |

| Matched Time                           | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal            | Trade<br>Type | Buy/<br>Sell |
|--|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 15:22:47                               | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 100,000            | 0.00 Client   | Sell         |
| 16:26:55                               | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 23,200,000         | 0.00 Member   | Sell         |
| 16:26:55                               | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 38,800,000         | 0.00 Member   | Buy          |
| 17:14:54                               | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 4,900,000          | 0.00 Client   | Sell         |
| 17:14:54                               | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 2,300,000          | 0.00 Member   | Sell         |
| 17:14:54                               | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 1,800,000          | 0.00 Member   | Buy          |
| 17:14:54                               | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 1,800,000          | 0.00 Member   | Sell         |
| 17:14:54                               | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 600,000            | 0.00 Member   | Buy          |
| 17:14:54                               | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 2,300,000          | 0.00 Member   | Buy          |
| 17:14:54                               | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 23,200,000         | 0.00 Client   | Sell         |
| 17:14:54                               | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 4,900,000          | 0.00 Member   | Buy          |
| 17:14:54                               | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 700,000            | 0.00 Client   | Sell         |
| 17:14:54                               | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 4,900,000          | 0.00 Member   | Sell         |
| 17:14:54                               | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 700,000            | 0.00 Member   | Buy          |
| 17:14:54                               | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 700,000            | 0.00 Member   | Sell         |
| 17:14:54                               | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 600,000            | 0.00 Member   | Sell         |
| 17:14:54                               | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 1,800,000          | 0.00 Client   | Sell         |
| 17:14:54                               | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 5,300,000          | 0.00 Member   | Buy          |
| 17:14:54                               | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 600,000            | 0.00 Client   | Sell         |
| 17:14:54                               | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 2,300,000          | 0.00 Client   | Sell         |
| 17:14:54                               | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 23,200,000         | 0.00 Member   | Buy          |
| 17:14:54                               | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 5,300,000          | 0.00 Client   | Sell         |
| 17:14:54                               | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 5,300,000          | 0.00 Member   | Sell         |
| <b>Total for R209 Bond Future</b>      |                  |               |        |              |             | <b>29</b>       | <b>171,600,000</b> | <b>0.00</b>   |              |
| 10:33:31                               | R212             | On 04/02/2021 |        |              | Bond Future | 1               | 16,100,000         | 0.00 Member   | Buy          |
| 10:48:29                               | R212             | On 04/02/2021 |        |              | Bond Future | 1               | 16,100,000         | 0.00 Client   | Sell         |
| <b>Total for R212 Bond Future</b>      |                  |               |        |              |             | <b>2</b>        | <b>32,200,000</b>  | <b>0.00</b>   |              |
| <b>Grand Total for all Instruments</b> |                  |               |        |              |             | <b>58</b>       | <b>469,420,000</b> | <b>0.00</b>   |              |