



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 27/02/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:57:24	ALBI	On 07/05/2020		Index Future	1	30,000	0.00 Member	Buy
8:57:24	ALBI	On 07/05/2020		Index Future	1	10,000	0.00 Member	Sell
10:45:23	ALBI	On 07/05/2020		Index Future	1	10,000	0.00 Member	Buy
10:45:23	ALBI	On 07/05/2020		Index Future	1	10,000	0.00 Client	Sell
10:45:23	ALBI	On 07/05/2020		Index Future	1	10,000	0.00 Member	Sell
10:45:23	ALBI	On 07/05/2020		Index Future	1	10,000	0.00 Member	Sell
10:45:23	ALBI	On 07/05/2020		Index Future	1	10,000	0.00 Member	Buy
10:45:23	ALBI	On 07/05/2020		Index Future	1	10,000	0.00 Client	Sell
10:45:23	ALBI	On 07/05/2020		Index Future	1	10,000	0.00 Client	Sell
10:45:23	ALBI	On 07/05/2020		Index Future	1	10,000	0.00 Member	Buy
<b>Total for ALBI Index Future</b>					<b>10</b>	<b>120,000</b>	<b>0.00</b>	
15:01:56	GOVI	On 07/05/2020		GOVI	1	10,000	0.00 Member	Sell
15:01:56	GOVI	On 07/05/2020		GOVI	1	10,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:10:10	GOVI	On 07/05/2020			GOVI	1	10,000	0.00 Member	Sell
15:10:10	GOVI	On 07/05/2020			GOVI	1	10,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>						<b>4</b>	<b>40,000</b>	<b>0.00</b>	
11:03:16	I2038	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
11:03:16	I2038	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Buy
11:06:06	I2038	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
11:06:06	I2038	On 07/05/2020			Bond Future	1	2,000,000	0.00 Client	Buy
<b>Total for I2038 Bond Future</b>						<b>4</b>	<b>8,000,000</b>	<b>0.00</b>	
8:57:24	R186	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Sell
8:57:24	R186	On 07/05/2020			Bond Future	1	800,000	0.00 Client	Buy
11:24:25	R186	On 07/05/2020			Bond Future	1	11,000,000	0.00 Member	Sell
11:24:25	R186	On 07/05/2020			Bond Future	1	11,000,000	0.00 Client	Buy
17:43:04	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Buy
17:44:50	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Sell
17:45:47	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Buy
17:45:47	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>8</b>	<b>29,600,000</b>	<b>0.00</b>	
12:25:26	R2030	On 07/05/2020	9.19	Put	Bond Future	1	310,800,000	0.00 Member	Sell
12:25:26	R2030	On 07/05/2020			Bond Future	1	50,900,000	0.00 Member	Buy
12:25:26	R2030	On 07/05/2020	8.90	Put	Bond Future	1	237,100,000	0.00 Member	Buy
12:25:26	R2030	On 07/05/2020	8.85	Put	Bond Future	1	237,100,000	0.00 Member	Buy
12:25:26	R2030	On 07/05/2020			Bond Future	1	125,000,000	0.00 Member	Sell
12:25:26	R2030	On 07/05/2020	8.90	Put	Bond Future	1	582,000,000	0.00 Member	Sell
12:25:26	R2030	On 07/05/2020	9.19	Put	Bond Future	1	775,000,000	0.00 Member	Buy
12:25:26	R2030	On 07/05/2020	8.85	Put	Bond Future	1	582,000,000	0.00 Member	Sell
14:48:29	R2030	On 07/05/2020	8.90	Put	Bond Future	1	8,400,000	0.00 Client	Buy
14:48:29	R2030	On 07/05/2020	8.90	Put	Bond Future	1	286,700,000	0.00 Client	Buy
14:48:29	R2030	On 07/05/2020	8.90	Put	Bond Future	1	24,700,000	0.00 Client	Buy
14:48:29	R2030	On 07/05/2020	8.90	Put	Bond Future	1	8,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:48:29	R2030	On 07/05/2020	8.90	Put	Bond Future	1	14,400,000	0.00 Member	Buy
14:48:29	R2030	On 07/05/2020	8.90	Put	Bond Future	1	10,700,000	0.00 Member	Buy
14:48:29	R2030	On 07/05/2020	8.90	Put	Bond Future	1	10,700,000	0.00 Member	Sell
14:48:29	R2030	On 07/05/2020	8.90	Put	Bond Future	1	286,700,000	0.00 Member	Sell
14:48:29	R2030	On 07/05/2020	8.90	Put	Bond Future	1	286,700,000	0.00 Member	Buy
14:48:29	R2030	On 07/05/2020	8.90	Put	Bond Future	1	24,700,000	0.00 Member	Buy
14:48:29	R2030	On 07/05/2020	8.90	Put	Bond Future	1	237,100,000	0.00 Client	Buy
14:48:29	R2030	On 07/05/2020	8.90	Put	Bond Future	1	237,100,000	0.00 Member	Sell
14:48:29	R2030	On 07/05/2020	8.90	Put	Bond Future	1	14,400,000	0.00 Client	Buy
14:48:29	R2030	On 07/05/2020	8.90	Put	Bond Future	1	14,400,000	0.00 Member	Sell
14:48:29	R2030	On 07/05/2020	8.90	Put	Bond Future	1	10,700,000	0.00 Client	Buy
14:48:29	R2030	On 07/05/2020	8.90	Put	Bond Future	1	8,400,000	0.00 Member	Sell
14:48:29	R2030	On 07/05/2020	8.90	Put	Bond Future	1	24,700,000	0.00 Member	Sell
14:53:52	R2030	On 07/05/2020	8.85	Put	Bond Future	1	14,400,000	0.00 Client	Buy
14:53:52	R2030	On 07/05/2020	8.85	Put	Bond Future	1	237,100,000	0.00 Member	Sell
14:53:52	R2030	On 07/05/2020	8.85	Put	Bond Future	1	237,100,000	0.00 Client	Buy
14:53:52	R2030	On 07/05/2020	8.85	Put	Bond Future	1	286,700,000	0.00 Client	Buy
14:53:52	R2030	On 07/05/2020	8.85	Put	Bond Future	1	10,700,000	0.00 Client	Buy
14:53:52	R2030	On 07/05/2020	8.85	Put	Bond Future	1	8,400,000	0.00 Client	Buy
14:53:52	R2030	On 07/05/2020	8.85	Put	Bond Future	1	8,400,000	0.00 Member	Buy
14:53:52	R2030	On 07/05/2020	8.85	Put	Bond Future	1	14,400,000	0.00 Member	Sell
14:53:52	R2030	On 07/05/2020	8.85	Put	Bond Future	1	24,700,000	0.00 Member	Sell
14:53:52	R2030	On 07/05/2020	8.85	Put	Bond Future	1	24,700,000	0.00 Client	Buy
14:53:52	R2030	On 07/05/2020	8.85	Put	Bond Future	1	14,400,000	0.00 Member	Buy
14:53:52	R2030	On 07/05/2020	8.85	Put	Bond Future	1	24,700,000	0.00 Member	Buy
14:53:52	R2030	On 07/05/2020	8.85	Put	Bond Future	1	10,700,000	0.00 Member	Sell
14:53:52	R2030	On 07/05/2020	8.85	Put	Bond Future	1	10,700,000	0.00 Member	Buy
14:53:52	R2030	On 07/05/2020	8.85	Put	Bond Future	1	286,700,000	0.00 Member	Sell
14:53:52	R2030	On 07/05/2020	8.85	Put	Bond Future	1	286,700,000	0.00 Member	Buy
14:53:52	R2030	On 07/05/2020	8.85	Put	Bond Future	1	8,400,000	0.00 Member	Sell
15:04:53	R2030	On 07/05/2020			Bond Future	1	1,800,000	0.00 Member	Buy
15:04:53	R2030	On 07/05/2020			Bond Future	1	3,100,000	0.00 Member	Buy
15:04:53	R2030	On 07/05/2020			Bond Future	1	5,300,000	0.00 Member	Buy
15:04:53	R2030	On 07/05/2020			Bond Future	1	50,900,000	0.00 Member	Sell
15:04:53	R2030	On 07/05/2020			Bond Future	1	3,100,000	0.00 Client	Buy
15:04:53	R2030	On 07/05/2020			Bond Future	1	61,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:04:53	R2030	On 07/05/2020			Bond Future	1	2,300,000	0.00 Client	Buy
15:04:53	R2030	On 07/05/2020			Bond Future	1	3,100,000	0.00 Member	Sell
15:04:53	R2030	On 07/05/2020			Bond Future	1	1,800,000	0.00 Client	Buy
15:04:53	R2030	On 07/05/2020			Bond Future	1	50,900,000	0.00 Client	Buy
15:04:53	R2030	On 07/05/2020			Bond Future	1	61,600,000	0.00 Member	Sell
15:04:53	R2030	On 07/05/2020			Bond Future	1	5,300,000	0.00 Client	Buy
15:04:53	R2030	On 07/05/2020			Bond Future	1	1,800,000	0.00 Member	Sell
15:04:53	R2030	On 07/05/2020			Bond Future	1	2,300,000	0.00 Member	Sell
15:04:53	R2030	On 07/05/2020			Bond Future	1	2,300,000	0.00 Member	Buy
15:04:53	R2030	On 07/05/2020			Bond Future	1	61,600,000	0.00 Member	Buy
15:04:53	R2030	On 07/05/2020			Bond Future	1	5,300,000	0.00 Member	Sell
15:16:15	R2030	On 07/05/2020	9.19	Put	Bond Future	1	33,200,000	0.00 Member	Buy
15:16:15	R2030	On 07/05/2020	9.19	Put	Bond Future	1	33,200,000	0.00 Member	Sell
15:16:15	R2030	On 07/05/2020	9.19	Put	Bond Future	1	14,400,000	0.00 Member	Buy
15:16:15	R2030	On 07/05/2020	9.19	Put	Bond Future	1	14,400,000	0.00 Member	Sell
15:16:15	R2030	On 07/05/2020	9.19	Put	Bond Future	1	11,400,000	0.00 Member	Sell
15:16:15	R2030	On 07/05/2020	9.19	Put	Bond Future	1	19,300,000	0.00 Member	Sell
15:16:15	R2030	On 07/05/2020	9.19	Put	Bond Future	1	385,900,000	0.00 Client	Sell
15:16:15	R2030	On 07/05/2020	9.19	Put	Bond Future	1	385,900,000	0.00 Member	Sell
15:16:15	R2030	On 07/05/2020	9.19	Put	Bond Future	1	310,800,000	0.00 Member	Buy
15:16:15	R2030	On 07/05/2020	9.19	Put	Bond Future	1	11,400,000	0.00 Client	Sell
15:16:15	R2030	On 07/05/2020	9.19	Put	Bond Future	1	19,300,000	0.00 Client	Sell
15:16:15	R2030	On 07/05/2020	9.19	Put	Bond Future	1	310,800,000	0.00 Client	Sell
15:16:15	R2030	On 07/05/2020	9.19	Put	Bond Future	1	385,900,000	0.00 Member	Buy
15:16:15	R2030	On 07/05/2020	9.19	Put	Bond Future	1	11,400,000	0.00 Member	Buy
15:16:15	R2030	On 07/05/2020	9.19	Put	Bond Future	1	19,300,000	0.00 Member	Buy
15:16:15	R2030	On 07/05/2020	9.19	Put	Bond Future	1	33,200,000	0.00 Client	Sell
15:16:15	R2030	On 07/05/2020	9.19	Put	Bond Future	1	14,400,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>76</b>	<b>8,256,000,000</b>	<b>0.00</b>	
16:32:00	R2037	On 07/05/2020			Bond Future	1	6,400,000	0.00 Member	Sell
16:32:00	R2037	On 07/05/2020			Bond Future	1	6,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>12,800,000</b>	<b>0.00</b>	
11:41:57	R2044	On 07/05/2020			Bond Future	1	11,000,000	0.00 Member	Sell
11:41:57	R2044	On 07/05/2020			Bond Future	1	24,900,000	0.00 Member	Buy
15:47:57	R2044	On 07/05/2020			Bond Future	1	11,000,000	0.00 Client	Sell
15:47:57	R2044	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Buy
15:47:57	R2044	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Buy
15:47:57	R2044	On 07/05/2020			Bond Future	1	11,000,000	0.00 Member	Buy
15:47:57	R2044	On 07/05/2020			Bond Future	1	3,000,000	0.00 Client	Sell
15:47:57	R2044	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Sell
15:47:57	R2044	On 07/05/2020			Bond Future	1	4,900,000	0.00 Client	Sell
15:47:57	R2044	On 07/05/2020			Bond Future	1	4,900,000	0.00 Member	Sell
15:47:57	R2044	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Buy
15:47:57	R2044	On 07/05/2020			Bond Future	1	500,000	0.00 Client	Sell
15:47:57	R2044	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Buy
15:47:57	R2044	On 07/05/2020			Bond Future	1	3,000,000	0.00 Client	Sell
15:47:57	R2044	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Sell
15:47:57	R2044	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Sell
15:47:57	R2044	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Sell
15:47:57	R2044	On 07/05/2020			Bond Future	1	4,900,000	0.00 Member	Buy
15:47:57	R2044	On 07/05/2020			Bond Future	1	2,500,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>19</b>	<b>99,600,000</b>	<b>0.00</b>	
12:08:47	R2048	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Buy
12:08:47	R2048	On 07/05/2020			Bond Future	1	5,000,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>2</b>	<b>10,000,000</b>	<b>0.00</b>	
8:57:24	R209	On 07/05/2020			Bond Future	1	13,900,000	0.00 Member	Sell
8:57:24	R209	On 07/05/2020			Bond Future	1	6,500,000	0.00 Member	Buy
10:52:23	R209	On 07/05/2020			Bond Future	1	6,500,000	0.00 Member	Sell
10:52:23	R209	On 07/05/2020			Bond Future	1	7,400,000	0.00 Member	Buy
10:52:23	R209	On 07/05/2020			Bond Future	1	6,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:52:23	R209	On 07/05/2020			Bond Future	1	7,400,000	0.00 Member	Sell
10:52:23	R209	On 07/05/2020			Bond Future	1	7,400,000	0.00 Client	Buy
11:25:54	R209	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Sell
11:25:54	R209	On 07/05/2020			Bond Future	1	5,000,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>9</b>	<b>65,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>134</b>	<b>8,481,760,000</b>	<b>0.00</b>	