



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 14/04/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:48:41	ALBI	On 07/05/2020		Index Future	1	60,000	0.00 Member	Sell
16:48:41	ALBI	On 07/05/2020		Index Future	1	60,000	0.00 Member	Buy
17:52:03	ALBI	On 07/05/2020		Index Future	1	60,000	0.00 Client	Buy
17:52:03	ALBI	On 07/05/2020		Index Future	1	60,000	0.00 Member	Sell
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>240,000</b>	<b>0.00</b>	
10:30:35	GOVI	On 07/05/2020		GOVI	1	10,000	0.00 Member	Buy
10:30:35	GOVI	On 07/05/2020		GOVI	1	10,000	0.00 Member	Sell
10:45:42	GOVI	On 07/05/2020		GOVI	1	10,000	0.00 Member	Buy
10:45:42	GOVI	On 07/05/2020		GOVI	1	10,000	0.00 Client	Sell
<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
10:02:20	R186	On 06/08/2020			Bond Future	1	11,500,000	0.00 Member	Buy
10:02:20	R186	On 06/08/2020			Bond Future	1	2,900,000	0.00 Member	Sell
11:13:39	R186	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Sell
11:13:39	R186	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Buy
14:49:23	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Buy
14:49:23	R186	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Sell
15:15:31	R186	On 07/05/2020			Bond Future	1	3,200,000	0.00 Client	Sell
15:15:31	R186	On 07/05/2020			Bond Future	1	3,200,000	0.00 Member	Buy
16:20:16	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Client	Buy
16:20:16	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Buy
16:20:16	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Client	Buy
16:20:16	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Sell
16:20:16	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
17:52:09	R186	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Sell
17:52:09	R186	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Sell
17:52:09	R186	On 06/08/2020			Bond Future	1	800,000	0.00 Client	Sell
17:52:09	R186	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Buy
17:52:09	R186	On 06/08/2020			Bond Future	1	800,000	0.00 Client	Sell
17:52:09	R186	On 06/08/2020			Bond Future	1	1,800,000	0.00 Member	Buy
17:52:09	R186	On 06/08/2020			Bond Future	1	1,800,000	0.00 Member	Sell
17:52:09	R186	On 06/08/2020			Bond Future	1	1,400,000	0.00 Client	Sell
17:52:09	R186	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Sell
17:52:09	R186	On 06/08/2020			Bond Future	1	400,000	0.00 Client	Sell
17:52:09	R186	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Sell
17:52:09	R186	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Buy
17:52:09	R186	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Buy
17:52:09	R186	On 06/08/2020			Bond Future	1	500,000	0.00 Client	Sell
17:52:09	R186	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Buy
17:52:09	R186	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Buy
17:52:09	R186	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Sell
17:52:09	R186	On 06/08/2020			Bond Future	1	1,800,000	0.00 Client	Sell
17:52:10	R186	On 06/08/2020			Bond Future	1	2,900,000	0.00 Client	Sell
17:52:10	R186	On 06/08/2020			Bond Future	1	2,900,000	0.00 Member	Buy
17:52:10	R186	On 06/08/2020			Bond Future	1	2,900,000	0.00 Member	Sell
17:52:10	R186	On 06/08/2020			Bond Future	1	2,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:52:10	R186	On 06/08/2020			Bond Future	1	2,900,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>36</b>	<b>92,400,000</b>	<b>0.00</b>	
13:57:49	R2030	On 07/05/2020			Bond Future	1	30,000,000	0.00 Member	Sell
13:57:49	R2030	On 07/05/2020			Bond Future	1	30,000,000	0.00 Client	Buy
14:07:35	R2030	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Sell
14:07:35	R2030	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Buy
14:45:36	R2030	On 07/05/2020			Bond Future	1	30,000,000	0.00 Member	Buy
14:45:36	R2030	On 07/05/2020			Bond Future	1	30,000,000	0.00 Client	Sell
14:45:54	R2030	On 07/05/2020			Bond Future	1	800,000	0.00 Client	Sell
14:45:54	R2030	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Buy
14:47:10	R2030	On 07/05/2020			Bond Future	1	16,000,000	0.00 Member	Sell
14:47:10	R2030	On 07/05/2020			Bond Future	1	16,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>10</b>	<b>155,200,000</b>	<b>0.00</b>	
14:47:10	R2032	On 07/05/2020			Bond Future	1	30,000,000	0.00 Member	Buy
14:47:10	R2032	On 07/05/2020			Bond Future	1	30,000,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>60,000,000</b>	<b>0.00</b>	
14:47:10	R2035	On 07/05/2020			Bond Future	1	14,000,000	0.00 Member	Sell
14:47:10	R2035	On 07/05/2020			Bond Future	1	14,000,000	0.00 Client	Buy
15:38:07	R2035	On 07/05/2020			Bond Future	1	17,700,000	0.00 Member	Sell
15:38:07	R2035	On 07/05/2020			Bond Future	1	17,700,000	0.00 Member	Buy
16:57:15	R2035	On 07/05/2020			Bond Future	1	17,700,000	0.00 Client	Sell
16:57:15	R2035	On 07/05/2020			Bond Future	1	17,700,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>6</b>	<b>98,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>62</b>	<b>406,680,000</b>	<b>0.00</b>	