



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 21/10/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:02:39	ALBI	On 07/11/2019		Index Future	1	1,440,000	0.00 Member	Buy
13:02:39	ALBI	On 06/02/2020		Index Future	1	1,440,000	0.00 Member	Sell
13:02:39	ALBI	On 06/02/2020		Index Future	1	1,440,000	0.00 Client	Buy
13:02:39	ALBI	On 07/11/2019		Index Future	1	1,440,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>5,760,000</b>	<b>0.00</b>	
10:37:37	GOVI	On 07/11/2019		GOVI	1	20,000	0.00 Member	Buy
10:37:37	GOVI	On 07/11/2019		GOVI	1	20,000	0.00 Member	Sell
10:57:30	GOVI	On 07/11/2019		GOVI	1	20,000	0.00 Member	Buy
10:57:30	GOVI	On 07/11/2019		GOVI	1	20,000	0.00 Client	Sell
15:21:44	GOVI	On 06/02/2020		GOVI	1	10,000	0.00 Member	Buy
15:21:44	GOVI	On 06/02/2020		GOVI	1	10,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for GOVI GOVI</b>						<b>6</b>	<b>100,000</b>	<b>0.00</b>	
10:27:03	I2046	On 07/11/2019			Bond Future	1	100,000,000	0.00 Member	Buy
10:27:03	I2046	On 07/11/2019			Bond Future	1	100,000,000	0.00 Client	Sell
14:27:49	I2046	On 07/11/2019			Bond Future	1	61,600,000	0.00 Member	Buy
14:27:49	I2046	On 07/11/2019			Bond Future	1	60,200,000	0.00 Member	Buy
14:27:49	I2046	On 06/02/2020			Bond Future	1	60,200,000	0.00 Member	Sell
14:27:49	I2046	On 06/02/2020			Bond Future	1	61,600,000	0.00 Member	Sell
14:27:49	I2046	On 06/02/2020			Bond Future	1	60,200,000	0.00 Member	Buy
14:27:49	I2046	On 06/02/2020			Bond Future	1	61,600,000	0.00 Member	Buy
14:27:49	I2046	On 07/11/2019			Bond Future	1	60,200,000	0.00 Member	Sell
14:27:49	I2046	On 07/11/2019			Bond Future	1	61,600,000	0.00 Member	Sell
15:02:01	I2046	On 07/11/2019			Bond Future	1	60,200,000	0.00 Member	Buy
15:02:01	I2046	On 07/11/2019			Bond Future	1	60,200,000	0.00 Client	Sell
15:02:11	I2046	On 06/02/2020			Bond Future	1	60,200,000	0.00 Member	Sell
15:02:11	I2046	On 06/02/2020			Bond Future	1	60,200,000	0.00 Client	Buy
15:02:26	I2046	On 07/11/2019			Bond Future	1	61,600,000	0.00 Member	Buy
15:02:26	I2046	On 07/11/2019			Bond Future	1	61,600,000	0.00 Client	Sell
15:03:15	I2046	On 06/02/2020			Bond Future	1	61,600,000	0.00 Member	Sell
15:03:15	I2046	On 06/02/2020			Bond Future	1	61,600,000	0.00 Client	Buy
<b>Total for I2046 Bond Future</b>						<b>18</b>	<b>1,174,400,000</b>	<b>0.00</b>	
13:09:39	R186	On 06/02/2020			Bond Future	1	20,700,000	0.00 Member	Buy
13:09:39	R186	On 06/02/2020			Bond Future	1	145,000,000	0.00 Member	Sell
13:28:26	R186	On 06/02/2020			Bond Future	1	20,700,000	0.00 Client	Buy
13:28:26	R186	On 06/02/2020			Bond Future	1	124,300,000	0.00 Member	Sell
13:28:26	R186	On 06/02/2020			Bond Future	1	20,700,000	0.00 Member	Sell
13:28:26	R186	On 06/02/2020			Bond Future	1	124,300,000	0.00 Client	Buy
13:28:26	R186	On 06/02/2020			Bond Future	1	124,300,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>7</b>	<b>580,000,000</b>	<b>0.00</b>	
13:09:39	R2030	On 06/02/2020			Bond Future	1	27,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:09:39	R2030	On 06/02/2020			Bond Future	1	192,500,000	0.00 Member	Sell
13:32:25	R2030	On 06/02/2020			Bond Future	1	165,000,000	0.00 Client	Buy
13:32:25	R2030	On 06/02/2020			Bond Future	1	165,000,000	0.00 Member	Sell
13:32:25	R2030	On 06/02/2020			Bond Future	1	165,000,000	0.00 Member	Buy
13:32:25	R2030	On 06/02/2020			Bond Future	1	27,500,000	0.00 Member	Sell
13:32:25	R2030	On 06/02/2020			Bond Future	1	27,500,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>7</b>	<b>770,000,000</b>	<b>0.00</b>	
13:09:39	R2032	On 06/02/2020			Bond Future	1	22,500,000	0.00 Member	Buy
13:09:39	R2032	On 06/02/2020			Bond Future	1	158,000,000	0.00 Member	Sell
13:30:23	R2032	On 06/02/2020			Bond Future	1	22,500,000	0.00 Client	Buy
13:30:23	R2032	On 06/02/2020			Bond Future	1	22,500,000	0.00 Member	Sell
13:30:23	R2032	On 06/02/2020			Bond Future	1	135,500,000	0.00 Member	Sell
13:30:23	R2032	On 06/02/2020			Bond Future	1	135,500,000	0.00 Member	Buy
13:30:23	R2032	On 06/02/2020			Bond Future	1	135,500,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>7</b>	<b>632,000,000</b>	<b>0.00</b>	
13:09:39	R2035	On 06/02/2020			Bond Future	1	17,000,000	0.00 Member	Buy
13:09:39	R2035	On 06/02/2020			Bond Future	1	120,000,000	0.00 Member	Sell
13:31:02	R2035	On 06/02/2020			Bond Future	1	103,000,000	0.00 Member	Sell
13:31:02	R2035	On 06/02/2020			Bond Future	1	103,000,000	0.00 Client	Buy
13:31:02	R2035	On 06/02/2020			Bond Future	1	17,000,000	0.00 Client	Buy
13:31:02	R2035	On 06/02/2020			Bond Future	1	17,000,000	0.00 Member	Sell
13:31:02	R2035	On 06/02/2020			Bond Future	1	103,000,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>7</b>	<b>480,000,000</b>	<b>0.00</b>	
13:09:39	R2040	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Buy
13:09:39	R2040	On 06/02/2020			Bond Future	1	71,000,000	0.00 Member	Sell
13:29:24	R2040	On 06/02/2020			Bond Future	1	61,000,000	0.00 Member	Sell
13:29:24	R2040	On 06/02/2020			Bond Future	1	61,000,000	0.00 Client	Buy
13:29:24	R2040	On 06/02/2020			Bond Future	1	61,000,000	0.00 Member	Buy
13:29:24	R2040	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:29:24	R2040	On 06/02/2020			Bond Future	1	10,000,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>7</b>	<b>284,000,000</b>	<b>0.00</b>	
13:09:39	R2048	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Buy
13:09:39	R2048	On 06/02/2020			Bond Future	1	20,000,000	0.00 Member	Sell
13:31:49	R2048	On 06/02/2020			Bond Future	1	17,000,000	0.00 Member	Buy
13:31:49	R2048	On 06/02/2020			Bond Future	1	17,000,000	0.00 Client	Buy
13:31:49	R2048	On 06/02/2020			Bond Future	1	17,000,000	0.00 Member	Sell
13:31:49	R2048	On 06/02/2020			Bond Future	1	3,000,000	0.00 Client	Buy
13:31:49	R2048	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>7</b>	<b>80,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>70</b>	<b>4,006,260,000</b>	<b>0.00</b>	