



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

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/06/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:51:57	I2025	On 05/08/2021		Bond Future	1	100,000	0.00 Member	Sell
16:51:57	I2025	On 05/08/2021		Bond Future	1	100,000	0.00 Member	Buy
17:35:49	I2025	On 05/08/2021		Bond Future	1	100,000	0.00 Member	Buy
17:35:49	I2025	On 05/08/2021		Bond Future	1	100,000	0.00 Client	Sell
Total for I2025 Bond Future					4	400,000	0.00	
12:35:10	R186	On 05/08/2021		Bond Future	1	300,000	0.00 Member	Buy
12:35:10	R186	On 05/08/2021		Bond Future	1	300,000	0.00 Member	Sell
15:48:37	R186	On 05/08/2021		Bond Future	1	300,000	0.00 Member	Sell
15:48:37	R186	On 05/08/2021		Bond Future	1	300,000	0.00 Client	Buy
17:25:24	R186	On 05/08/2021		Bond Future	1	1,500,000	0.00 Member	Sell
17:34:01	R186	On 05/08/2021		Bond Future	1	1,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						6	4,200,000	0.00	
12:35:10	R2030	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Sell
12:35:10	R2030	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Buy
15:49:01	R2030	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Buy
15:49:01	R2030	On 05/08/2021			Bond Future	1	300,000	0.00 Client	Sell
17:25:24	R2030	On 05/08/2021			Bond Future	1	7,700,000	0.00 Member	Sell
17:29:30	R2030	On 05/08/2021			Bond Future	1	6,400,000	0.00 Member	Buy
17:31:02	R2030	On 05/08/2021			Bond Future	1	1,300,000	0.00 Member	Buy
17:31:02	R2030	On 05/08/2021			Bond Future	1	6,400,000	0.00 Member	Sell
17:31:02	R2030	On 05/08/2021			Bond Future	1	1,300,000	0.00 Member	Sell
17:31:02	R2030	On 05/08/2021			Bond Future	1	1,300,000	0.00 Client	Buy
17:31:02	R2030	On 05/08/2021			Bond Future	1	6,400,000	0.00 Client	Buy
Total for R2030 Bond Future						11	32,000,000	0.00	
16:01:34	R2037	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Sell
16:01:34	R2037	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Buy
17:25:24	R2037	On 05/08/2021			Bond Future	1	1,300,000	0.00 Member	Sell
17:27:50	R2037	On 05/08/2021			Bond Future	1	1,300,000	0.00 Client	Buy
17:35:35	R2037	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Buy
17:35:35	R2037	On 05/08/2021			Bond Future	1	500,000	0.00 Client	Sell
Total for R2037 Bond Future						6	4,600,000	0.00	
15:29:39	R2044	On 05/08/2021			Bond Future	1	1,800,000	0.00 Member	Sell
15:29:39	R2044	On 05/08/2021			Bond Future	1	1,800,000	0.00 Member	Buy
15:40:56	R2044	On 05/08/2021			Bond Future	1	1,800,000	0.00 Member	Buy
15:40:56	R2044	On 05/08/2021			Bond Future	1	1,800,000	0.00 Client	Sell
Total for R2044 Bond Future						4	7,200,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					31	48,400,000	0.00	
