



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 28/06/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:27:10	GOVI	On 05/08/2021		GOVI	1	20,000	0.00 Member	Sell
17:27:10	GOVI	On 05/08/2021		GOVI	1	20,000	0.00 Member	Buy
17:40:30	GOVI	On 05/08/2021		GOVI	1	20,000	0.00 Member	Sell
17:40:30	GOVI	On 05/08/2021		GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI					4	80,000	0.00	
10:17:30	R186	On 05/08/2021		Bond Future	1	3,700,000	0.00 Member	Buy
10:30:48	R186	On 05/08/2021		Bond Future	1	25,000,000	0.00 Member	Buy
10:30:48	R186	On 05/08/2021		Bond Future	1	2,500,000	0.00 Member	Sell
10:50:21	R186	On 05/08/2021		Bond Future	1	20,800,000	0.00 Member	Sell
10:51:28	R186	On 05/08/2021		Bond Future	1	4,200,000	0.00 Client	Sell
10:51:28	R186	On 05/08/2021		Bond Future	1	4,200,000	0.00 Member	Sell
10:51:28	R186	On 05/08/2021		Bond Future	1	4,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:53:44	R186	On 05/08/2021			Bond Future	1	2,500,000	0.00 Member	Buy
10:54:03	R186	On 05/08/2021			Bond Future	1	2,500,000	0.00 Member	Sell
10:54:03	R186	On 05/08/2021			Bond Future	1	2,500,000	0.00 Client	Buy
11:13:29	R186	On 05/08/2021			Bond Future	1	3,700,000	0.00 Client	Sell
16:51:57	R186	On 05/08/2021			Bond Future	1	18,000,000	0.00 Member	Buy
17:31:50	R186	On 05/08/2021			Bond Future	1	15,000,000	0.00 Member	Sell
17:32:30	R186	On 05/08/2021			Bond Future	1	3,000,000	0.00 Member	Buy
17:32:30	R186	On 05/08/2021			Bond Future	1	3,000,000	0.00 Client	Sell
17:32:30	R186	On 05/08/2021			Bond Future	1	3,000,000	0.00 Member	Sell
17:33:49	R186	On 05/08/2021			Bond Future	1	15,000,000	0.00 Member	Buy
17:33:49	R186	On 05/08/2021			Bond Future	1	15,000,000	0.00 Client	Sell
Total for R186 Bond Future						18	147,800,000	0.00	
10:17:30	R2023	On 05/08/2021			Bond Future	1	28,800,000	0.00 Member	Buy
11:20:52	R2023	On 05/08/2021			Bond Future	1	28,800,000	0.00 Client	Sell
Total for R2023 Bond Future						2	57,600,000	0.00	
10:17:30	R2030	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Buy
11:18:12	R2030	On 05/08/2021			Bond Future	1	500,000	0.00 Client	Sell
Total for R2030 Bond Future						2	1,000,000	0.00	
10:17:30	R2032	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Buy
11:27:52	R2032	On 05/08/2021			Bond Future	1	1,000,000	0.00 Client	Sell
16:34:09	R2032	On 05/08/2021			Bond Future	1	3,600,000	0.00 Member	Sell
16:38:32	R2032	On 05/08/2021			Bond Future	1	2,400,000	0.00 Member	Buy
17:37:19	R2032	On 05/08/2021			Bond Future	1	1,200,000	0.00 Member	Buy
17:37:19	R2032	On 05/08/2021			Bond Future	1	2,400,000	0.00 Member	Sell
17:37:19	R2032	On 05/08/2021			Bond Future	1	2,400,000	0.00 Client	Buy
17:37:19	R2032	On 05/08/2021			Bond Future	1	1,200,000	0.00 Member	Sell
17:37:19	R2032	On 05/08/2021			Bond Future	1	1,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						9	16,400,000	0.00	
15:41:39	R2035	On 05/08/2021			Bond Future	1	3,800,000	0.00 Member	Sell
15:41:39	R2035	On 05/08/2021			Bond Future	1	3,800,000	0.00 Member	Buy
15:47:28	R2035	On 05/08/2021			Bond Future	1	3,800,000	0.00 Member	Buy
15:47:28	R2035	On 05/08/2021			Bond Future	1	3,800,000	0.00 Client	Sell
16:44:51	R2035	On 05/08/2021			Bond Future	1	107,500,000	0.00 Member	Buy
17:25:52	R2035	On 05/08/2021			Bond Future	1	1,300,000	0.00 Member	Sell
17:28:29	R2035	On 05/08/2021			Bond Future	1	6,900,000	0.00 Member	Sell
17:28:29	R2035	On 05/08/2021			Bond Future	1	1,300,000	0.00 Member	Buy
17:28:29	R2035	On 05/08/2021			Bond Future	1	1,300,000	0.00 Client	Sell
17:28:29	R2035	On 05/08/2021			Bond Future	1	2,300,000	0.00 Member	Sell
17:28:29	R2035	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Buy
17:28:29	R2035	On 05/08/2021			Bond Future	1	56,500,000	0.00 Client	Sell
17:28:29	R2035	On 05/08/2021			Bond Future	1	2,200,000	0.00 Client	Sell
17:28:29	R2035	On 05/08/2021			Bond Future	1	21,300,000	0.00 Member	Buy
17:28:29	R2035	On 05/08/2021			Bond Future	1	21,300,000	0.00 Client	Sell
17:28:29	R2035	On 05/08/2021			Bond Future	1	56,500,000	0.00 Member	Sell
17:28:29	R2035	On 05/08/2021			Bond Future	1	10,500,000	0.00 Member	Buy
17:28:29	R2035	On 05/08/2021			Bond Future	1	10,500,000	0.00 Member	Sell
17:28:29	R2035	On 05/08/2021			Bond Future	1	4,700,000	0.00 Client	Sell
17:28:29	R2035	On 05/08/2021			Bond Future	1	21,300,000	0.00 Member	Sell
17:28:29	R2035	On 05/08/2021			Bond Future	1	10,500,000	0.00 Client	Sell
17:28:29	R2035	On 05/08/2021			Bond Future	1	1,200,000	0.00 Member	Buy
17:28:29	R2035	On 05/08/2021			Bond Future	1	1,200,000	0.00 Member	Sell
17:28:29	R2035	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell
17:28:29	R2035	On 05/08/2021			Bond Future	1	2,200,000	0.00 Member	Sell
17:28:29	R2035	On 05/08/2021			Bond Future	1	2,300,000	0.00 Member	Buy
17:28:29	R2035	On 05/08/2021			Bond Future	1	56,500,000	0.00 Member	Buy
17:28:29	R2035	On 05/08/2021			Bond Future	1	6,900,000	0.00 Member	Buy
17:28:29	R2035	On 05/08/2021			Bond Future	1	6,900,000	0.00 Client	Sell
17:28:29	R2035	On 05/08/2021			Bond Future	1	1,200,000	0.00 Client	Sell
17:28:29	R2035	On 05/08/2021			Bond Future	1	600,000	0.00 Client	Sell
17:28:29	R2035	On 05/08/2021			Bond Future	1	2,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:28:29	R2035	On 05/08/2021			Bond Future	1	2,300,000	0.00 Client	Sell
17:28:29	R2035	On 05/08/2021			Bond Future	1	4,700,000	0.00 Member	Buy
17:28:29	R2035	On 05/08/2021			Bond Future	1	4,700,000	0.00 Member	Sell
Total for R2035 Bond Future						35	445,200,000	0.00	
17:12:10	R2037	On 05/08/2021			Bond Future	1	3,800,000	0.00 Member	Sell
17:12:10	R2037	On 05/08/2021			Bond Future	1	3,800,000	0.00 Member	Buy
17:38:13	R2037	On 05/08/2021			Bond Future	1	3,800,000	0.00 Client	Sell
17:38:13	R2037	On 05/08/2021			Bond Future	1	3,800,000	0.00 Member	Buy
Total for R2037 Bond Future						4	15,200,000	0.00	
17:12:10	R2040	On 05/08/2021			Bond Future	1	19,900,000	0.00 Member	Sell
17:12:10	R2040	On 05/08/2021			Bond Future	1	19,900,000	0.00 Member	Buy
17:38:59	R2040	On 05/08/2021			Bond Future	1	19,900,000	0.00 Client	Sell
17:38:59	R2040	On 05/08/2021			Bond Future	1	19,900,000	0.00 Member	Buy
Total for R2040 Bond Future						4	79,600,000	0.00	
17:12:10	R2044	On 05/08/2021			Bond Future	1	13,900,000	0.00 Member	Sell
17:12:10	R2044	On 05/08/2021			Bond Future	1	13,900,000	0.00 Member	Buy
17:39:26	R2044	On 05/08/2021			Bond Future	1	13,900,000	0.00 Client	Sell
17:39:26	R2044	On 05/08/2021			Bond Future	1	13,900,000	0.00 Member	Buy
Total for R2044 Bond Future						4	55,600,000	0.00	
16:25:31	R2048	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Sell
16:25:31	R2048	On 05/08/2021			Bond Future	1	11,000,000	0.00 Member	Buy
16:42:48	R2048	On 05/08/2021			Bond Future	1	10,000,000	0.00 Member	Buy
16:42:48	R2048	On 05/08/2021			Bond Future	1	10,000,000	0.00 Member	Sell
16:42:48	R2048	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Buy
16:42:48	R2048	On 05/08/2021			Bond Future	1	1,000,000	0.00 Client	Sell
16:42:48	R2048	On 05/08/2021			Bond Future	1	10,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						7	44,000,000	0.00	
10:17:30	R209	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
11:23:23	R209	On 05/08/2021			Bond Future	1	200,000	0.00 Client	Buy
17:12:10	R209	On 05/08/2021			Bond Future	1	1,700,000	0.00 Member	Sell
17:12:10	R209	On 05/08/2021			Bond Future	1	1,700,000	0.00 Member	Buy
17:39:50	R209	On 05/08/2021			Bond Future	1	1,700,000	0.00 Client	Sell
17:39:50	R209	On 05/08/2021			Bond Future	1	1,700,000	0.00 Member	Buy
Total for R209 Bond Future						6	7,200,000	0.00	
Grand Total for all Instruments						95	869,680,000	0.00	