



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 29/06/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:33:48	R186	On 05/08/2021		Bond Future	1	20,800,000	0.00 Member	Buy
10:33:48	R186	On 05/08/2021		Bond Future	1	20,800,000	0.00 Client	Sell
14:24:09	R186	On 05/08/2021		Bond Future	1	25,000,000	0.00 Member	Buy
14:32:13	R186	On 05/08/2021		Bond Future	1	4,200,000	0.00 Member	Sell
14:33:22	R186	On 05/08/2021		Bond Future	1	20,800,000	0.00 Member	Buy
14:33:22	R186	On 05/08/2021		Bond Future	1	20,800,000	0.00 Client	Sell
14:33:22	R186	On 05/08/2021		Bond Future	1	20,800,000	0.00 Member	Sell
14:33:22	R186	On 05/08/2021		Bond Future	1	4,200,000	0.00 Client	Sell
14:33:22	R186	On 05/08/2021		Bond Future	1	4,200,000	0.00 Member	Buy
Total for R186 Bond Future					9	141,600,000	0.00	
13:43:18	R2023	On 05/08/2021		Bond Future	1	4,600,000	0.00 Member	Sell
14:30:21	R2023	On 05/08/2021		Bond Future	1	4,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2023 Bond Future						2	9,200,000	0.00	
11:43:04	R2032	On 04/11/2021			Bond Future	1	3,600,000	0.00 Member	Sell
11:43:04	R2032	On 05/08/2021			Bond Future	1	3,600,000	0.00 Member	Buy
15:17:51	R2032	On 05/08/2021			Bond Future	1	1,200,000	0.00 Member	Sell
15:19:41	R2032	On 04/11/2021			Bond Future	1	1,200,000	0.00 Member	Buy
15:23:06	R2032	On 05/08/2021			Bond Future	1	2,400,000	0.00 Member	Sell
15:23:06	R2032	On 05/08/2021			Bond Future	1	2,400,000	0.00 Member	Buy
15:23:06	R2032	On 05/08/2021			Bond Future	1	2,400,000	0.00 Client	Sell
15:23:06	R2032	On 05/08/2021			Bond Future	1	1,200,000	0.00 Member	Buy
15:23:06	R2032	On 05/08/2021			Bond Future	1	1,200,000	0.00 Client	Sell
15:23:43	R2032	On 04/11/2021			Bond Future	1	2,400,000	0.00 Member	Buy
15:23:43	R2032	On 04/11/2021			Bond Future	1	1,200,000	0.00 Client	Buy
15:23:43	R2032	On 04/11/2021			Bond Future	1	2,400,000	0.00 Member	Sell
15:23:43	R2032	On 04/11/2021			Bond Future	1	2,400,000	0.00 Client	Buy
15:23:43	R2032	On 04/11/2021			Bond Future	1	1,200,000	0.00 Member	Sell
Total for R2032 Bond Future						14	28,800,000	0.00	
13:43:18	R2035	On 05/08/2021			Bond Future	1	29,700,000	0.00 Member	Sell
13:59:53	R2035	On 05/08/2021			Bond Future	1	29,700,000	0.00 Client	Buy
Total for R2035 Bond Future						2	59,400,000	0.00	
16:00:42	R209	On 05/08/2021			Bond Future	1	1,300,000	0.00 Member	Buy
16:00:42	R209	On 05/08/2021			Bond Future	1	1,300,000	0.00 Member	Sell
16:03:43	R209	On 05/08/2021			Bond Future	1	1,300,000	0.00 Client	Buy
16:03:43	R209	On 05/08/2021			Bond Future	1	1,300,000	0.00 Member	Sell
Total for R209 Bond Future						4	5,200,000	0.00	
13:17:27	R212	On 05/08/2021			Bond Future	1	11,000,000	0.00 Member	Buy
13:17:27	R212	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:56:16	R212	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Sell
13:56:16	R212	On 05/08/2021			Bond Future	1	2,500,000	0.00 Member	Sell
13:56:16	R212	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Buy
13:56:16	R212	On 05/08/2021			Bond Future	1	10,000,000	0.00 Member	Sell
13:56:16	R212	On 05/08/2021			Bond Future	1	1,500,000	0.00 Client	Buy
13:56:16	R212	On 05/08/2021			Bond Future	1	10,000,000	0.00 Client	Buy
13:56:16	R212	On 05/08/2021			Bond Future	1	11,000,000	0.00 Client	Buy
13:56:16	R212	On 05/08/2021			Bond Future	1	10,000,000	0.00 Member	Buy
13:56:16	R212	On 05/08/2021			Bond Future	1	2,500,000	0.00 Member	Buy
13:56:16	R212	On 05/08/2021			Bond Future	1	2,500,000	0.00 Client	Buy
13:56:16	R212	On 05/08/2021			Bond Future	1	11,000,000	0.00 Member	Sell
Total for R212 Bond Future						13	100,000,000	0.00	
13:43:18	R213	On 05/08/2021			Bond Future	1	93,000,000	0.00 Member	Buy
13:56:44	R213	On 05/08/2021			Bond Future	1	6,000,000	0.00 Member	Sell
13:58:15	R213	On 05/08/2021			Bond Future	1	32,200,000	0.00 Client	Sell
13:58:15	R213	On 05/08/2021			Bond Future	1	32,200,000	0.00 Member	Sell
13:58:15	R213	On 05/08/2021			Bond Future	1	25,200,000	0.00 Member	Buy
13:58:15	R213	On 05/08/2021			Bond Future	1	12,200,000	0.00 Client	Sell
13:58:15	R213	On 05/08/2021			Bond Future	1	6,900,000	0.00 Client	Sell
13:58:15	R213	On 05/08/2021			Bond Future	1	32,200,000	0.00 Member	Buy
13:58:15	R213	On 05/08/2021			Bond Future	1	6,600,000	0.00 Client	Sell
13:58:15	R213	On 05/08/2021			Bond Future	1	3,900,000	0.00 Client	Sell
13:58:15	R213	On 05/08/2021			Bond Future	1	6,900,000	0.00 Member	Sell
13:58:15	R213	On 05/08/2021			Bond Future	1	3,900,000	0.00 Member	Buy
13:58:15	R213	On 05/08/2021			Bond Future	1	3,900,000	0.00 Member	Sell
13:58:15	R213	On 05/08/2021			Bond Future	1	25,200,000	0.00 Member	Sell
13:58:15	R213	On 05/08/2021			Bond Future	1	12,200,000	0.00 Member	Buy
13:58:15	R213	On 05/08/2021			Bond Future	1	25,200,000	0.00 Client	Sell
13:58:15	R213	On 05/08/2021			Bond Future	1	6,900,000	0.00 Member	Buy
13:58:15	R213	On 05/08/2021			Bond Future	1	12,200,000	0.00 Member	Sell
13:58:15	R213	On 05/08/2021			Bond Future	1	6,600,000	0.00 Member	Buy
13:58:15	R213	On 05/08/2021			Bond Future	1	6,600,000	0.00 Member	Sell
13:58:16	R213	On 05/08/2021			Bond Future	1	6,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:58:16	R213	On 05/08/2021		Bond Future	1	6,000,000	0.00 Client	Sell
Total for R213 Bond Future					22	372,000,000	0.00	
Grand Total for all Instruments					66	716,200,000	0.00	