



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 06/08/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:32:43	R186	On 04/11/2021		Bond Future	1	2,100,000	0.00 Member	Buy
16:49:29	R186	On 04/11/2021		Bond Future	1	1,600,000	0.00 Member	Sell
16:50:56	R186	On 04/11/2021		Bond Future	1	500,000	0.00 Member	Buy
16:50:56	R186	On 04/11/2021		Bond Future	1	500,000	0.00 Member	Sell
16:50:56	R186	On 04/11/2021		Bond Future	1	1,600,000	0.00 Client	Sell
16:50:56	R186	On 04/11/2021		Bond Future	1	1,600,000	0.00 Member	Buy
16:50:56	R186	On 04/11/2021		Bond Future	1	500,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>					<b>7</b>	<b>8,400,000</b>	<b>0.00</b>	
14:46:53	R2030	On 04/11/2021		Bond Future	1	1,000,000	0.00 Member	Buy
14:46:53	R2030	On 04/11/2021		Bond Future	1	1,000,000	0.00 Member	Sell
15:56:01	R2030	On 04/11/2021		Bond Future	1	1,000,000	0.00 Member	Buy
15:56:01	R2030	On 04/11/2021		Bond Future	1	1,000,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>4,000,000</b>	<b>0.00</b>	
14:46:53	R2032	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Buy
14:46:53	R2032	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Sell
15:56:13	R2032	On 04/11/2021			Bond Future	1	6,000,000	0.00 Client	Sell
15:56:13	R2032	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Buy
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>24,000,000</b>	<b>0.00</b>	
14:46:53	R2035	On 04/11/2021			Bond Future	1	11,000,000	0.00 Member	Buy
14:46:53	R2035	On 04/11/2021			Bond Future	1	11,000,000	0.00 Member	Sell
15:56:20	R2035	On 04/11/2021			Bond Future	1	11,000,000	0.00 Member	Buy
15:56:20	R2035	On 04/11/2021			Bond Future	1	11,000,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>44,000,000</b>	<b>0.00</b>	
14:46:53	R2040	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Buy
14:46:53	R2040	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Sell
15:56:29	R2040	On 04/11/2021			Bond Future	1	3,000,000	0.00 Client	Sell
15:56:29	R2040	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Buy
16:32:43	R2040	On 04/11/2021			Bond Future	1	24,000,000	0.00 Member	Buy
16:35:51	R2040	On 04/11/2021			Bond Future	1	400,000	0.00 Member	Sell
16:39:40	R2040	On 04/11/2021			Bond Future	1	1,200,000	0.00 Member	Buy
16:39:40	R2040	On 04/11/2021			Bond Future	1	400,000	0.00 Client	Sell
16:39:40	R2040	On 04/11/2021			Bond Future	1	6,500,000	0.00 Member	Buy
16:39:40	R2040	On 04/11/2021			Bond Future	1	15,200,000	0.00 Member	Buy
16:39:40	R2040	On 04/11/2021			Bond Future	1	1,200,000	0.00 Member	Sell
16:39:40	R2040	On 04/11/2021			Bond Future	1	15,200,000	0.00 Client	Sell
16:39:40	R2040	On 04/11/2021			Bond Future	1	15,200,000	0.00 Member	Sell
16:39:40	R2040	On 04/11/2021			Bond Future	1	700,000	0.00 Member	Buy
16:39:40	R2040	On 04/11/2021			Bond Future	1	1,200,000	0.00 Client	Sell
16:39:40	R2040	On 04/11/2021			Bond Future	1	6,500,000	0.00 Client	Sell
16:39:40	R2040	On 04/11/2021			Bond Future	1	700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:39:40	R2040	On 04/11/2021			Bond Future	1	700,000	0.00 Member	Sell
16:39:40	R2040	On 04/11/2021			Bond Future	1	6,500,000	0.00 Member	Sell
16:39:40	R2040	On 04/11/2021			Bond Future	1	400,000	0.00 Member	Buy
<b>Total for R2040 Bond Future</b>						<b>20</b>	<b>108,000,000</b>	<b>0.00</b>	
14:46:53	R209	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Buy
14:46:53	R209	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Sell
15:55:53	R209	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Buy
15:55:53	R209	On 04/11/2021			Bond Future	1	1,000,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>4,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>43</b>	<b>192,400,000</b>	<b>0.00</b>	