



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 30/09/2021

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:35:03	GOVI	On 04/11/2021			GOVI	1	10,000	0.00 Member	Buy
12:41:09	GOVI	On 04/11/2021			GOVI	1	10,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>						<b>2</b>	<b>20,000</b>	<b>0.00</b>	
10:40:38	R2023	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Sell
10:40:38	R2023	On 04/11/2021			Bond Future	1	1,000,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>2,000,000</b>	<b>0.00</b>	
10:29:15	R2032	On 03/02/2022	9.90	Put	Bond Future	1	90,000,000	0.00 Member	Sell
10:29:15	R2032	On 03/02/2022	9.90	Call	Bond Future	1	90,000,000	0.00 Member	Sell
10:29:15	R2032	On 03/02/2022	10.90	Put	Bond Future	1	90,000,000	0.00 Member	Buy
10:29:15	R2032	On 03/02/2022	10.90	Put	Bond Future	1	90,000,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:29:15	R2032	On 03/02/2022	9.90	Call	Bond Future	1	90,000,000	0.00 Member	Buy
10:29:15	R2032	On 03/02/2022	9.90	Put	Bond Future	1	90,000,000	0.00 Member	Buy
14:33:39	R2032	On 03/02/2022	10.90	Put	Bond Future	1	90,000,000	0.00 Member	Sell
14:33:51	R2032	On 03/02/2022	9.90	Put	Bond Future	1	90,000,000	0.00 Member	Buy
14:34:05	R2032	On 03/02/2022	9.90	Call	Bond Future	1	90,000,000	0.00 Member	Buy
14:54:40	R2032	On 03/02/2022	10.90	Put	Bond Future	1	26,100,000	0.00 Member	Buy
14:54:59	R2032	On 03/02/2022	9.90	Put	Bond Future	1	29,500,000	0.00 Member	Sell
14:55:10	R2032	On 03/02/2022	9.90	Call	Bond Future	1	26,100,000	0.00 Member	Sell
14:56:07	R2032	On 03/02/2022	9.90	Call	Bond Future	1	29,500,000	0.00 Member	Sell
14:56:07	R2032	On 03/02/2022	9.90	Call	Bond Future	1	29,500,000	0.00 Member	Buy
14:56:07	R2032	On 03/02/2022	9.90	Call	Bond Future	1	29,500,000	0.00 Client	Sell
14:56:09	R2032	On 03/02/2022	9.90	Call	Bond Future	1	34,400,000	0.00 Client	Sell
14:56:09	R2032	On 03/02/2022	9.90	Call	Bond Future	1	26,100,000	0.00 Member	Buy
14:56:09	R2032	On 03/02/2022	9.90	Call	Bond Future	1	26,100,000	0.00 Client	Sell
14:56:09	R2032	On 03/02/2022	9.90	Call	Bond Future	1	34,400,000	0.00 Member	Buy
14:56:09	R2032	On 03/02/2022	9.90	Call	Bond Future	1	34,400,000	0.00 Member	Sell
14:57:12	R2032	On 03/02/2022	9.90	Put	Bond Future	1	34,400,000	0.00 Client	Sell
14:57:12	R2032	On 03/02/2022	9.90	Put	Bond Future	1	26,100,000	0.00 Member	Buy
14:57:12	R2032	On 03/02/2022	9.90	Put	Bond Future	1	26,100,000	0.00 Client	Sell
14:57:12	R2032	On 03/02/2022	9.90	Put	Bond Future	1	34,400,000	0.00 Member	Buy
14:57:12	R2032	On 03/02/2022	9.90	Put	Bond Future	1	34,400,000	0.00 Member	Sell
14:57:12	R2032	On 03/02/2022	9.90	Put	Bond Future	1	26,100,000	0.00 Member	Sell
14:57:12	R2032	On 03/02/2022	9.90	Put	Bond Future	1	29,500,000	0.00 Member	Buy
14:57:12	R2032	On 03/02/2022	9.90	Put	Bond Future	1	29,500,000	0.00 Client	Sell
14:57:42	R2032	On 03/02/2022	10.90	Put	Bond Future	1	29,500,000	0.00 Member	Sell
14:57:42	R2032	On 03/02/2022	10.90	Put	Bond Future	1	29,500,000	0.00 Client	Buy
14:57:42	R2032	On 03/02/2022	10.90	Put	Bond Future	1	29,500,000	0.00 Member	Buy
14:57:42	R2032	On 03/02/2022	10.90	Put	Bond Future	1	34,400,000	0.00 Member	Sell
14:57:42	R2032	On 03/02/2022	10.90	Put	Bond Future	1	34,400,000	0.00 Client	Buy
14:57:42	R2032	On 03/02/2022	10.90	Put	Bond Future	1	34,400,000	0.00 Member	Buy
14:57:42	R2032	On 03/02/2022	10.90	Put	Bond Future	1	26,100,000	0.00 Member	Sell
14:57:42	R2032	On 03/02/2022	10.90	Put	Bond Future	1	26,100,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>36</b>	<b>1,620,000,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:14:19	R2037	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Sell
9:14:19	R2037	On 04/11/2021			Bond Future	1	2,300,000	0.00 Member	Buy
9:23:02	R2037	On 04/11/2021			Bond Future	1	1,700,000	0.00 Member	Buy
9:23:02	R2037	On 04/11/2021			Bond Future	1	1,700,000	0.00 Client	Sell
9:23:02	R2037	On 04/11/2021			Bond Future	1	1,700,000	0.00 Member	Sell
9:23:03	R2037	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Buy
9:23:03	R2037	On 04/11/2021			Bond Future	1	600,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>7</b>	<b>9,200,000</b>	<b>0.00</b>	
16:38:48	R209	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Sell
16:50:27	R209	On 04/11/2021			Bond Future	1	1,000,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>2,000,000</b>	<b>0.00</b>	
16:13:24	R213	On 04/11/2021			Bond Future	1	800,000	0.00 Member	Buy
16:26:03	R213	On 04/11/2021			Bond Future	1	800,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>1,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>51</b>	<b>1,634,820,000</b>	<b>0.00</b>	