



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 08/01/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:39:35	IGOV	On 06/05/2021		Index Future	1	10,000	0.00 Member	Buy
16:04:04	IGOV	On 04/02/2021		Index Future	1	700,000	0.00 Member	Buy
16:04:54	IGOV	On 04/02/2021		Index Future	1	700,000	0.00 Member	Sell
16:07:00	IGOV	On 04/02/2021		Index Future	1	700,000	0.00 Member	Buy
16:07:00	IGOV	On 04/02/2021		Index Future	1	700,000	0.00 Client	Sell
16:11:27	IGOV	On 06/05/2021		Index Future	1	10,000	0.00 Client	Sell
Total for IGOV Index Future					6	2,820,000	0.00	
13:01:44	JIBAR FUTURE	On 15/06/2022		Jibar Tradeable Future	1	100,000	0.00 Member	Buy
13:01:44	JIBAR FUTURE	On 15/06/2022		Jibar Tradeable Future	1	100,000	0.00 Client	Sell
13:05:47	JIBAR FUTURE	On 15/06/2022		Jibar Tradeable Future	1	100,000	0.00 Member	Buy
13:05:47	JIBAR FUTURE	On 15/06/2022		Jibar Tradeable Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for JIBAR FUTURE Jibar Tradeable Future						4	400,000	0.00	
13:43:57	R2044	On 04/02/2021			Bond Future	1	8,000,000	0.00 Member	Buy
13:58:26	R2044	On 04/02/2021			Bond Future	1	8,000,000	0.00 Member	Sell
14:20:33	R2044	On 04/02/2021			Bond Future	1	8,000,000	0.00 Client	Buy
14:20:33	R2044	On 04/02/2021			Bond Future	1	8,000,000	0.00 Member	Sell
Total for R2044 Bond Future						4	32,000,000	0.00	
10:51:38	R212	On 04/02/2021			Bond Future	1	20,800,000	0.00 Member	Sell
10:51:38	R212	On 04/02/2021			Bond Future	1	9,600,000	0.00 Member	Buy
16:09:46	R212	On 04/02/2021			Bond Future	1	3,700,000	0.00 Member	Buy
16:09:46	R212	On 04/02/2021			Bond Future	1	3,000,000	0.00 Client	Buy
16:09:46	R212	On 04/02/2021			Bond Future	1	3,000,000	0.00 Member	Buy
16:09:46	R212	On 04/02/2021			Bond Future	1	3,700,000	0.00 Member	Sell
16:09:46	R212	On 04/02/2021			Bond Future	1	3,700,000	0.00 Client	Buy
16:09:46	R212	On 04/02/2021			Bond Future	1	1,100,000	0.00 Member	Sell
16:09:46	R212	On 04/02/2021			Bond Future	1	1,100,000	0.00 Client	Buy
16:09:46	R212	On 04/02/2021			Bond Future	1	700,000	0.00 Client	Buy
16:09:46	R212	On 04/02/2021			Bond Future	1	1,100,000	0.00 Member	Buy
16:09:46	R212	On 04/02/2021			Bond Future	1	700,000	0.00 Member	Buy
16:09:46	R212	On 04/02/2021			Bond Future	1	1,200,000	0.00 Member	Buy
16:09:46	R212	On 04/02/2021			Bond Future	1	3,000,000	0.00 Member	Sell
16:09:46	R212	On 04/02/2021			Bond Future	1	700,000	0.00 Member	Sell
16:09:46	R212	On 04/02/2021			Bond Future	1	1,200,000	0.00 Member	Sell
16:09:46	R212	On 04/02/2021			Bond Future	1	1,200,000	0.00 Client	Buy
16:09:47	R212	On 04/02/2021			Bond Future	1	1,500,000	0.00 Client	Buy
16:09:47	R212	On 04/02/2021			Bond Future	1	9,600,000	0.00 Member	Sell
16:09:47	R212	On 04/02/2021			Bond Future	1	1,500,000	0.00 Member	Sell
16:09:47	R212	On 04/02/2021			Bond Future	1	1,500,000	0.00 Member	Buy
16:09:47	R212	On 04/02/2021			Bond Future	1	9,600,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R212 Bond Future				22	83,200,000		0.00
	Grand Total for all Instruments				36	118,420,000		0.00