



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 26/03/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:54:46	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Member	Buy
14:58:25	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Member	Sell
14:58:25	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Member	Buy
15:12:36	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Client	Sell
15:19:29	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Member	Sell
15:19:29	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Member	Buy
15:21:47	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Member	Sell
15:21:47	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Client	Buy
17:22:08	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Member	Sell
17:22:08	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Member	Buy
17:30:23	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Member	Sell
17:30:23	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for GOVI GOVI</b>						<b>12</b>	<b>220,000</b>	<b>0.00</b>	
12:10:08	I2025	On 06/05/2021			Bond Future	1	264,300,000	0.00 Member	Buy
13:16:01	I2025	On 06/05/2021			Bond Future	1	264,300,000	0.00 Client	Sell
<b>Total for I2025 Bond Future</b>						<b>2</b>	<b>528,600,000</b>	<b>0.00</b>	
8:32:59	I2029	On 06/05/2021			Bond Future	1	5,900,000	0.00 Member	Buy
8:32:59	I2029	On 06/05/2021			Bond Future	1	5,900,000	0.00 Client	Sell
<b>Total for I2029 Bond Future</b>						<b>2</b>	<b>11,800,000</b>	<b>0.00</b>	
8:32:59	R202	On 06/05/2021			Bond Future	1	2,100,000	0.00 Member	Buy
8:32:59	R202	On 06/05/2021			Bond Future	1	2,100,000	0.00 Client	Sell
16:59:49	R202	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Sell
17:11:16	R202	On 06/05/2021			Bond Future	1	1,000,000	0.00 Client	Buy
<b>Total for R202 Bond Future</b>						<b>4</b>	<b>6,200,000</b>	<b>0.00</b>	
8:14:06	R2030	On 06/05/2021			Bond Future	1	1,100,000	0.00 Member	Sell
9:49:54	R2030	On 06/05/2021			Bond Future	1	1,100,000	0.00 Client	Buy
17:11:50	R2030	On 06/05/2021			Bond Future	1	15,600,000	0.00 Member	Buy
17:14:33	R2030	On 06/05/2021			Bond Future	1	4,200,000	0.00 Member	Sell
17:15:18	R2030	On 06/05/2021			Bond Future	1	11,400,000	0.00 Member	Buy
17:15:18	R2030	On 06/05/2021			Bond Future	1	4,200,000	0.00 Client	Sell
17:15:18	R2030	On 06/05/2021			Bond Future	1	4,200,000	0.00 Member	Buy
17:15:18	R2030	On 06/05/2021			Bond Future	1	11,400,000	0.00 Client	Sell
17:15:18	R2030	On 06/05/2021			Bond Future	1	11,400,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>9</b>	<b>64,600,000</b>	<b>0.00</b>	
15:37:11	R2037	On 06/05/2021			Bond Future	1	17,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:44:25	R2037	On 06/05/2021			Bond Future	1	7,500,000	0.00 Member	Buy
15:45:12	R2037	On 06/05/2021			Bond Future	1	9,600,000	0.00 Member	Buy
15:45:12	R2037	On 06/05/2021			Bond Future	1	9,600,000	0.00 Member	Sell
15:45:12	R2037	On 06/05/2021			Bond Future	1	9,600,000	0.00 Client	Buy
15:45:12	R2037	On 06/05/2021			Bond Future	1	7,500,000	0.00 Member	Sell
15:45:12	R2037	On 06/05/2021			Bond Future	1	7,500,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>7</b>	<b>68,400,000</b>	<b>0.00</b>	
12:10:08	R2048	On 06/05/2021			Bond Future	1	2,000,000	0.00 Member	Buy
13:13:12	R2048	On 06/05/2021			Bond Future	1	2,000,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>2</b>	<b>4,000,000</b>	<b>0.00</b>	
8:32:59	R210	On 06/05/2021			Bond Future	1	3,700,000	0.00 Member	Buy
8:32:59	R210	On 06/05/2021			Bond Future	1	3,700,000	0.00 Client	Sell
<b>Total for R210 Bond Future</b>						<b>2</b>	<b>7,400,000</b>	<b>0.00</b>	
9:49:06	R214	On 06/05/2021			Bond Future	1	2,800,000	0.00 Member	Buy
9:49:06	R214	On 06/05/2021			Bond Future	1	15,400,000	0.00 Member	Sell
14:14:35	R214	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
14:14:35	R214	On 06/05/2021			Bond Future	1	6,800,000	0.00 Member	Sell
14:14:35	R214	On 06/05/2021			Bond Future	1	2,800,000	0.00 Client	Buy
14:14:35	R214	On 06/05/2021			Bond Future	1	6,800,000	0.00 Member	Buy
14:14:35	R214	On 06/05/2021			Bond Future	1	5,600,000	0.00 Client	Buy
14:14:35	R214	On 06/05/2021			Bond Future	1	5,600,000	0.00 Member	Sell
14:14:35	R214	On 06/05/2021			Bond Future	1	5,600,000	0.00 Member	Buy
14:14:35	R214	On 06/05/2021			Bond Future	1	2,800,000	0.00 Member	Sell
14:14:35	R214	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
14:14:35	R214	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Buy
14:14:35	R214	On 06/05/2021			Bond Future	1	6,800,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				13	61,600,000	0.00	
	<b>Grand Total for all Instruments</b>				<b>53</b>	<b>752,820,000</b>	<b>0.00</b>	