



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 10/06/2021

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:05:36	GOVI	On 05/08/2021			GOVI	1	20,000	0.00 Member	Buy
12:01:32	GOVI	On 05/08/2021			GOVI	1	20,000	0.00 Member	Sell
12:02:15	GOVI	On 05/08/2021			GOVI	1	20,000	0.00 Member	Buy
12:02:15	GOVI	On 05/08/2021			GOVI	1	20,000	0.00 Client	Sell
Total for GOVI GOVI						4	80,000	0.00	
15:08:19	R186	On 05/08/2021			Bond Future	1	38,500,000	0.00 Member	Buy
15:13:53	R186	On 05/08/2021			Bond Future	1	38,500,000	0.00 Client	Sell
Total for R186 Bond Future						2	77,000,000	0.00	
9:11:55	R2023	On 05/08/2021			Bond Future	1	1,800,000	0.00 Member	Sell
10:44:53	R2023	On 05/08/2021			Bond Future	1	1,800,000	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	3,600,000	0.00	
8:06:53	R2030	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Buy
8:06:53	R2030	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell
8:12:07	R2030	On 05/08/2021			Bond Future	1	600,000	0.00 Client	Buy
8:12:07	R2030	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell
Total for R2030 Bond Future						4	2,400,000	0.00	
12:10:37	R2035	On 05/08/2021			Bond Future	1	139,600,000	0.00 Member	Sell
13:14:17	R2035	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Buy
13:15:20	R2035	On 05/08/2021			Bond Future	1	134,000,000	0.00 Member	Sell
13:15:20	R2035	On 05/08/2021			Bond Future	1	134,000,000	0.00 Member	Buy
13:15:20	R2035	On 05/08/2021			Bond Future	1	134,000,000	0.00 Client	Buy
13:15:21	R2035	On 05/08/2021			Bond Future	1	5,500,000	0.00 Client	Buy
13:15:21	R2035	On 05/08/2021			Bond Future	1	5,500,000	0.00 Member	Sell
13:15:21	R2035	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Sell
13:15:21	R2035	On 05/08/2021			Bond Future	1	5,500,000	0.00 Member	Buy
13:15:21	R2035	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Buy
Total for R2035 Bond Future						10	558,400,000	0.00	
17:39:26	R2037	On 05/05/2022			Bond Future	1	126,000,000	0.00 Member	Buy
18:00:23	R2037	On 05/05/2022			Bond Future	1	126,000,000	0.00 Client	Sell
Total for R2037 Bond Future						2	252,000,000	0.00	
12:10:37	R2040	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Sell
13:13:16	R2040	On 05/08/2021			Bond Future	1	500,000	0.00 Client	Buy
17:39:52	R2040	On 05/08/2021			Bond Future	1	40,500,000	0.00 Member	Buy
17:59:27	R2040	On 05/08/2021			Bond Future	1	40,500,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R2040 Bond Future				4	82,000,000		0.00
	Grand Total for all Instruments				28	975,480,000		0.00