



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 01/09/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:36:31	R186	On 04/11/2021		Bond Future	1	118,000,000	0.00 Member	Sell
11:36:00	R186	On 04/11/2021		Bond Future	1	5,700,000	0.00 Member	Buy
11:36:37	R186	On 04/11/2021		Bond Future	1	112,300,000	0.00 Member	Sell
11:36:37	R186	On 04/11/2021		Bond Future	1	112,300,000	0.00 Member	Buy
11:36:37	R186	On 04/11/2021		Bond Future	1	5,700,000	0.00 Member	Sell
11:36:37	R186	On 04/11/2021		Bond Future	1	112,300,000	0.00 Client	Buy
11:36:37	R186	On 04/11/2021		Bond Future	1	5,700,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>					<b>7</b>	<b>472,000,000</b>	<b>0.00</b>	
10:36:31	R2030	On 04/11/2021		Bond Future	1	17,500,000	0.00 Member	Sell
13:12:31	R2030	On 04/11/2021		Bond Future	1	7,000,000	0.00 Member	Buy
13:13:38	R2030	On 04/11/2021		Bond Future	1	5,600,000	0.00 Member	Buy
13:13:38	R2030	On 04/11/2021		Bond Future	1	4,900,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:13:38	R2030	On 04/11/2021			Bond Future	1	4,900,000	0.00 Member	Buy
13:13:38	R2030	On 04/11/2021			Bond Future	1	7,000,000	0.00 Member	Sell
13:13:38	R2030	On 04/11/2021			Bond Future	1	5,600,000	0.00 Client	Buy
13:13:38	R2030	On 04/11/2021			Bond Future	1	4,900,000	0.00 Client	Buy
13:13:38	R2030	On 04/11/2021			Bond Future	1	5,600,000	0.00 Member	Sell
13:13:38	R2030	On 04/11/2021			Bond Future	1	7,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>10</b>	<b>70,000,000</b>	<b>0.00</b>	
8:30:48	R2040	On 04/11/2021			Bond Future	1	6,400,000	0.00 Member	Buy
11:23:16	R2040	On 04/11/2021			Bond Future	1	1,300,000	0.00 Member	Sell
13:22:58	R2040	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Buy
13:22:58	R2040	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Sell
13:22:58	R2040	On 04/11/2021			Bond Future	1	2,700,000	0.00 Client	Sell
13:22:58	R2040	On 04/11/2021			Bond Future	1	2,700,000	0.00 Member	Sell
13:22:58	R2040	On 04/11/2021			Bond Future	1	1,300,000	0.00 Member	Buy
13:22:58	R2040	On 04/11/2021			Bond Future	1	1,300,000	0.00 Client	Sell
13:22:58	R2040	On 04/11/2021			Bond Future	1	1,500,000	0.00 Client	Sell
13:22:58	R2040	On 04/11/2021			Bond Future	1	2,700,000	0.00 Member	Buy
13:22:58	R2040	On 04/11/2021			Bond Future	1	1,500,000	0.00 Member	Sell
13:22:58	R2040	On 04/11/2021			Bond Future	1	900,000	0.00 Client	Sell
13:22:58	R2040	On 04/11/2021			Bond Future	1	1,500,000	0.00 Member	Buy
16:06:20	R2040	On 04/11/2021			Bond Future	1	2,700,000	0.00 Member	Buy
16:16:13	R2040	On 04/11/2021			Bond Future	1	2,700,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>15</b>	<b>31,000,000</b>	<b>0.00</b>	
10:38:13	R213	On 04/11/2021			Bond Future	1	6,600,000	0.00 Member	Sell
11:38:24	R213	On 04/11/2021			Bond Future	1	2,900,000	0.00 Member	Buy
11:38:49	R213	On 04/11/2021			Bond Future	1	3,700,000	0.00 Member	Buy
11:38:49	R213	On 04/11/2021			Bond Future	1	3,700,000	0.00 Member	Sell
11:38:49	R213	On 04/11/2021			Bond Future	1	3,700,000	0.00 Client	Buy
11:38:49	R213	On 04/11/2021			Bond Future	1	2,900,000	0.00 Member	Sell
11:38:49	R213	On 04/11/2021			Bond Future	1	2,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R213 Bond Future</b>						<b>7</b>	<b>26,400,000</b>	<b>0.00</b>	
10:15:06	R214	On 04/11/2021			Bond Future	1	4,100,000	0.00 Member	Sell
10:49:32	R214	On 04/11/2021			Bond Future	1	4,100,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>8,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>41</b>	<b>607,600,000</b>	<b>0.00</b>	