



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 03/09/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:44:41	R186	On 04/11/2021		Bond Future	1	116,800,000	0.00 Member	Buy
8:44:41	R186	On 04/11/2021		Bond Future	1	13,700,000	0.00 Member	Sell
8:50:02	R186	On 04/11/2021		Bond Future	1	103,100,000	0.00 Member	Sell
8:50:02	R186	On 04/11/2021		Bond Future	1	13,700,000	0.00 Member	Buy
8:50:02	R186	On 04/11/2021		Bond Future	1	13,700,000	0.00 Client	Sell
8:50:02	R186	On 04/11/2021		Bond Future	1	103,100,000	0.00 Client	Sell
8:50:02	R186	On 04/11/2021		Bond Future	1	103,100,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>					<b>7</b>	<b>467,200,000</b>	<b>0.00</b>	
8:44:41	R2035	On 04/11/2021		Bond Future	1	275,000,000	0.00 Member	Sell
8:44:41	R2035	On 04/11/2021		Bond Future	1	275,000,000	0.00 Member	Buy
8:50:17	R2035	On 04/11/2021		Bond Future	1	275,000,000	0.00 Member	Sell
8:50:17	R2035	On 04/11/2021		Bond Future	1	275,000,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>1,100,000,000</b>	<b>0.00</b>	
14:49:17	R2037	On 04/11/2021			Bond Future	1	249,900,000	0.00 Member	Sell
15:06:46	R2037	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Buy
15:07:36	R2037	On 04/11/2021			Bond Future	1	240,300,000	0.00 Member	Buy
15:07:36	R2037	On 04/11/2021			Bond Future	1	8,700,000	0.00 Member	Buy
15:07:36	R2037	On 04/11/2021			Bond Future	1	240,300,000	0.00 Client	Buy
15:07:36	R2037	On 04/11/2021			Bond Future	1	900,000	0.00 Client	Buy
15:07:36	R2037	On 04/11/2021			Bond Future	1	240,300,000	0.00 Member	Sell
15:07:36	R2037	On 04/11/2021			Bond Future	1	8,700,000	0.00 Member	Sell
15:07:36	R2037	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Sell
15:07:36	R2037	On 04/11/2021			Bond Future	1	8,700,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>10</b>	<b>999,600,000</b>	<b>0.00</b>	
11:40:50	R2044	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
11:40:50	R2044	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
12:02:11	R2044	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
12:02:11	R2044	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>20,000,000</b>	<b>0.00</b>	
14:49:17	R213	On 04/11/2021			Bond Future	1	29,000,000	0.00 Member	Sell
15:08:55	R213	On 04/11/2021			Bond Future	1	14,600,000	0.00 Member	Buy
15:09:37	R213	On 04/11/2021			Bond Future	1	14,400,000	0.00 Client	Buy
15:09:37	R213	On 04/11/2021			Bond Future	1	14,400,000	0.00 Member	Buy
15:09:37	R213	On 04/11/2021			Bond Future	1	14,600,000	0.00 Member	Sell
15:09:37	R213	On 04/11/2021			Bond Future	1	14,600,000	0.00 Client	Buy
15:09:37	R213	On 04/11/2021			Bond Future	1	14,400,000	0.00 Member	Sell
<b>Total for R213 Bond Future</b>						<b>7</b>	<b>116,000,000</b>	<b>0.00</b>	

<b>Matched Time</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>Nominal</b>	<b>Trade Type</b>	<b>Buy/ Sell</b>
<b>Grand Total for all Instruments</b>					<b>32</b>	<b>2,702,800,000</b>	<b>0.00</b>	