



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 14/01/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:53:37	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Sell
10:53:37	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Buy
11:05:51	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Sell
11:05:51	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Client	Buy
15:27:36	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Sell
15:27:36	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Buy
16:46:54	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Sell
16:46:54	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					8	80,000	0.00	
16:09:39	I2029	On 06/05/2021		Bond Future	1	20,000,000	0.00 Client	Buy
16:09:39	I2029	On 06/05/2021		Bond Future	1	20,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2029 Bond Future						2	40,000,000	0.00	
15:49:35	I2033	On 06/05/2021			Bond Future	1	19,000,000	0.00 Member	Sell
15:49:35	I2033	On 06/05/2021			Bond Future	1	19,000,000	0.00 Member	Buy
16:08:35	I2033	On 06/05/2021			Bond Future	1	19,000,000	0.00 Member	Sell
16:08:35	I2033	On 06/05/2021			Bond Future	1	19,000,000	0.00 Client	Buy
Total for I2033 Bond Future						4	76,000,000	0.00	
15:49:35	I2038	On 06/05/2021			Bond Future	1	16,000,000	0.00 Member	Buy
15:49:35	I2038	On 06/05/2021			Bond Future	1	16,000,000	0.00 Member	Sell
16:09:25	I2038	On 06/05/2021			Bond Future	1	16,000,000	0.00 Member	Buy
16:09:25	I2038	On 06/05/2021			Bond Future	1	16,000,000	0.00 Client	Sell
Total for I2038 Bond Future						4	64,000,000	0.00	
12:34:23	R186	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
15:12:53	R186	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
15:24:17	R186	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Sell
15:24:17	R186	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
Total for R186 Bond Future						4	400,000	0.00	
12:34:23	R2030	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
15:13:54	R2030	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
15:24:04	R2030	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
15:24:04	R2030	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Sell
Total for R2030 Bond Future						4	400,000	0.00	
12:34:23	R2037	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
15:14:43	R2037	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:23:48	R2037	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
15:23:48	R2037	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Sell
Total for R2037 Bond Future						4	400,000	0.00	
12:34:23	R2040	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
15:15:43	R2040	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
15:22:52	R2040	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
15:22:52	R2040	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Sell
Total for R2040 Bond Future						4	400,000	0.00	
12:34:23	R2044	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
15:16:25	R2044	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
15:22:38	R2044	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Sell
15:22:38	R2044	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
Total for R2044 Bond Future						4	400,000	0.00	
12:34:23	R2048	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
15:18:14	R2048	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
15:20:58	R2048	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Sell
15:20:58	R2048	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
Total for R2048 Bond Future						4	400,000	0.00	
15:37:46	R214	On 04/02/2021			Bond Future	1	24,600,000	0.00 Member	Buy
15:37:46	R214	On 04/02/2021			Bond Future	1	25,200,000	0.00 Member	Sell
15:59:52	R214	On 04/02/2021			Bond Future	1	24,600,000	0.00 Client	Buy
15:59:52	R214	On 04/02/2021			Bond Future	1	600,000	0.00 Member	Sell
15:59:52	R214	On 04/02/2021			Bond Future	1	600,000	0.00 Client	Buy
15:59:52	R214	On 04/02/2021			Bond Future	1	600,000	0.00 Member	Buy
15:59:52	R214	On 04/02/2021			Bond Future	1	24,600,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				7	100,800,000		0.00
	Grand Total for all Instruments				49	283,280,000		0.00