



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 17/05/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:29:38	GOVI	On 05/08/2021		GOVI	1	10,000	0.00 Client	Sell
10:29:38	GOVI	On 05/08/2021		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					2	20,000	0.00	
8:35:06	R186	On 05/08/2021		Bond Future	1	15,500,000	0.00 Member	Buy
8:35:06	R186	On 05/08/2021		Bond Future	1	19,400,000	0.00 Member	Sell
9:07:32	R186	On 05/08/2021		Bond Future	1	3,900,000	0.00 Client	Buy
9:07:32	R186	On 05/08/2021		Bond Future	1	3,900,000	0.00 Member	Buy
9:07:32	R186	On 05/08/2021		Bond Future	1	15,500,000	0.00 Client	Buy
9:07:32	R186	On 05/08/2021		Bond Future	1	3,900,000	0.00 Member	Sell
9:07:32	R186	On 05/08/2021		Bond Future	1	15,500,000	0.00 Member	Sell
10:46:15	R186	On 05/08/2021		Bond Future	1	30,000,000	0.00 Member	Buy
10:46:15	R186	On 05/08/2021		Bond Future	1	30,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:22:49	R186	On 05/08/2021			Bond Future	1	30,000,000	0.00 Member	Sell
11:22:49	R186	On 05/08/2021			Bond Future	1	30,000,000	0.00 Client	Buy
Total for R186 Bond Future						11	197,600,000	0.00	
10:36:17	R2030	On 05/08/2021			Bond Future	1	3,000,000	0.00 Member	Sell
10:36:17	R2030	On 05/08/2021			Bond Future	1	3,000,000	0.00 Member	Buy
10:55:25	R2030	On 05/08/2021			Bond Future	1	3,000,000	0.00 Member	Sell
10:55:25	R2030	On 05/08/2021			Bond Future	1	3,000,000	0.00 Client	Buy
16:12:18	R2030	On 05/08/2021			Bond Future	1	4,900,000	0.00 Member	Buy
16:12:18	R2030	On 05/08/2021			Bond Future	1	4,900,000	0.00 Member	Sell
16:30:20	R2030	On 05/08/2021			Bond Future	1	4,900,000	0.00 Client	Buy
16:30:20	R2030	On 05/08/2021			Bond Future	1	4,900,000	0.00 Member	Sell
Total for R2030 Bond Future						8	31,600,000	0.00	
8:35:06	R2035	On 05/08/2021			Bond Future	1	6,700,000	0.00 Member	Sell
8:35:06	R2035	On 05/08/2021			Bond Future	1	9,600,000	0.00 Member	Buy
9:08:11	R2035	On 05/08/2021			Bond Future	1	6,700,000	0.00 Member	Buy
9:08:11	R2035	On 05/08/2021			Bond Future	1	2,900,000	0.00 Client	Sell
9:08:11	R2035	On 05/08/2021			Bond Future	1	6,700,000	0.00 Client	Sell
9:08:11	R2035	On 05/08/2021			Bond Future	1	2,900,000	0.00 Member	Buy
9:08:11	R2035	On 05/08/2021			Bond Future	1	2,900,000	0.00 Member	Sell
Total for R2035 Bond Future						7	38,400,000	0.00	
10:36:17	R2037	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell
10:36:17	R2037	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Buy
11:04:39	R2037	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell
11:04:39	R2037	On 05/08/2021			Bond Future	1	600,000	0.00 Client	Buy
Total for R2037 Bond Future						4	2,400,000	0.00	
17:56:28	R2044	On 05/08/2021			Bond Future	1	1,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:56:28	R2044	On 05/08/2021			Bond Future	1	1,100,000	0.00 Client	Buy
Total for R2044 Bond Future						2	2,200,000	0.00	
11:50:07	R2048	On 05/08/2021			Bond Future	1	50,000,000	0.00 Member	Buy
11:50:07	R2048	On 05/08/2021			Bond Future	1	50,000,000	0.00 Member	Sell
12:00:32	R2048	On 05/08/2021			Bond Future	1	50,000,000	0.00 Client	Sell
12:00:32	R2048	On 05/08/2021			Bond Future	1	50,000,000	0.00 Member	Buy
15:35:02	R2048	On 05/08/2021			Bond Future	1	7,900,000	0.00 Member	Sell
15:35:02	R2048	On 05/08/2021			Bond Future	1	7,900,000	0.00 Member	Buy
16:03:35	R2048	On 05/08/2021			Bond Future	1	7,900,000	0.00 Member	Buy
16:03:35	R2048	On 05/08/2021			Bond Future	1	7,900,000	0.00 Client	Sell
Total for R2048 Bond Future						8	231,600,000	0.00	
15:35:02	R209	On 05/08/2021			Bond Future	1	49,900,000	0.00 Member	Sell
15:35:02	R209	On 05/08/2021			Bond Future	1	49,900,000	0.00 Member	Buy
16:01:33	R209	On 05/08/2021			Bond Future	1	49,900,000	0.00 Member	Buy
16:01:33	R209	On 05/08/2021			Bond Future	1	49,900,000	0.00 Client	Sell
17:46:49	R209	On 05/08/2021			Bond Future	1	1,300,000	0.00 Client	Buy
17:46:49	R209	On 05/08/2021			Bond Future	1	1,300,000	0.00 Client	Sell
Total for R209 Bond Future						6	202,200,000	0.00	
15:22:16	R212	On 05/08/2021			Bond Future	1	5,500,000	0.00 Member	Buy
15:22:16	R212	On 05/08/2021			Bond Future	1	5,500,000	0.00 Member	Sell
16:04:20	R212	On 05/08/2021			Bond Future	1	5,500,000	0.00 Member	Sell
16:04:20	R212	On 05/08/2021			Bond Future	1	5,500,000	0.00 Client	Buy
Total for R212 Bond Future						4	22,000,000	0.00	
15:19:06	R214	On 05/08/2021			Bond Future	1	86,700,000	0.00 Member	Sell
15:19:06	R214	On 05/08/2021			Bond Future	1	86,700,000	0.00 Member	Buy
16:02:39	R214	On 05/08/2021			Bond Future	1	86,700,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:02:39	R214	On 05/08/2021		Bond Future	1	86,700,000	0.00 Member	Buy
Total for R214 Bond Future					4	346,800,000	0.00	
Grand Total for all Instruments					56	1,074,820,000	0.00	