



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 19/05/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:16:10	R186	On 05/08/2021		Bond Future	1	16,000,000	0.00 Member	Buy
10:16:10	R186	On 05/08/2021		Bond Future	1	16,000,000	0.00 Member	Sell
10:37:13	R186	On 05/08/2021		Bond Future	1	16,000,000	0.00 Member	Sell
10:37:13	R186	On 05/08/2021		Bond Future	1	16,000,000	0.00 Client	Buy
13:36:32	R186	On 05/08/2021		Bond Future	1	4,600,000	0.00 Member	Sell
13:36:32	R186	On 05/08/2021		Bond Future	1	18,800,000	0.00 Member	Sell
13:49:57	R186	On 05/08/2021		Bond Future	1	4,300,000	0.00 Member	Buy
13:51:38	R186	On 05/08/2021		Bond Future	1	8,800,000	0.00 Member	Sell
13:51:38	R186	On 05/08/2021		Bond Future	1	8,800,000	0.00 Member	Buy
13:51:38	R186	On 05/08/2021		Bond Future	1	5,700,000	0.00 Member	Sell
13:51:38	R186	On 05/08/2021		Bond Future	1	5,700,000	0.00 Client	Buy
13:51:38	R186	On 05/08/2021		Bond Future	1	4,300,000	0.00 Member	Sell
13:51:38	R186	On 05/08/2021		Bond Future	1	8,800,000	0.00 Client	Buy
13:51:38	R186	On 05/08/2021		Bond Future	1	4,300,000	0.00 Client	Buy
13:51:38	R186	On 05/08/2021		Bond Future	1	5,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:35:44	R186	On 05/08/2021			Bond Future	1	4,600,000	0.00 Client	Buy
Total for R186 Bond Future						16	148,400,000	0.00	
11:55:14	R2030	On 05/08/2021			Bond Future	1	5,000,000	0.00 Client	Sell
11:55:14	R2030	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Buy
Total for R2030 Bond Future						2	10,000,000	0.00	
10:16:10	R2035	On 05/08/2021			Bond Future	1	15,500,000	0.00 Member	Buy
10:16:10	R2035	On 05/08/2021			Bond Future	1	15,500,000	0.00 Member	Sell
10:36:42	R2035	On 05/08/2021			Bond Future	1	15,500,000	0.00 Member	Sell
10:36:42	R2035	On 05/08/2021			Bond Future	1	15,500,000	0.00 Client	Buy
16:24:27	R2035	On 05/08/2021			Bond Future	1	75,000,000	0.00 Member	Sell
16:24:27	R2035	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Buy
17:56:46	R2035	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Buy
17:56:46	R2035	On 05/08/2021			Bond Future	1	19,000,000	0.00 Member	Buy
17:56:46	R2035	On 05/08/2021			Bond Future	1	17,000,000	0.00 Client	Buy
17:56:46	R2035	On 05/08/2021			Bond Future	1	27,900,000	0.00 Client	Buy
17:56:46	R2035	On 05/08/2021			Bond Future	1	8,300,000	0.00 Member	Sell
17:56:46	R2035	On 05/08/2021			Bond Future	1	8,300,000	0.00 Client	Buy
17:56:46	R2035	On 05/08/2021			Bond Future	1	19,000,000	0.00 Member	Sell
17:56:46	R2035	On 05/08/2021			Bond Future	1	1,400,000	0.00 Client	Buy
17:56:46	R2035	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Sell
17:56:46	R2035	On 05/08/2021			Bond Future	1	1,400,000	0.00 Client	Buy
17:56:46	R2035	On 05/08/2021			Bond Future	1	19,000,000	0.00 Client	Buy
17:56:46	R2035	On 05/08/2021			Bond Future	1	17,000,000	0.00 Member	Sell
17:56:46	R2035	On 05/08/2021			Bond Future	1	27,900,000	0.00 Member	Sell
17:56:46	R2035	On 05/08/2021			Bond Future	1	17,000,000	0.00 Member	Buy
17:56:46	R2035	On 05/08/2021			Bond Future	1	27,900,000	0.00 Member	Buy
17:56:46	R2035	On 05/08/2021			Bond Future	1	8,300,000	0.00 Member	Buy
17:56:46	R2035	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2035 Bond Future						23	362,000,000	0.00	
11:51:56	R2037	On 05/08/2021			Bond Future	1	90,500,000	0.00 Member	Buy
11:51:56	R2037	On 05/08/2021			Bond Future	1	125,100,000	0.00 Member	Sell
12:15:54	R2037	On 05/08/2021			Bond Future	1	34,600,000	0.00 Member	Sell
12:15:54	R2037	On 05/08/2021			Bond Future	1	34,600,000	0.00 Member	Buy
12:15:54	R2037	On 05/08/2021			Bond Future	1	34,600,000	0.00 Client	Buy
12:15:54	R2037	On 05/08/2021			Bond Future	1	90,500,000	0.00 Member	Sell
12:15:54	R2037	On 05/08/2021			Bond Future	1	90,500,000	0.00 Client	Buy
Total for R2037 Bond Future						7	500,400,000	0.00	
11:38:53	R212	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Sell
11:44:54	R212	On 05/08/2021			Bond Future	1	25,000,000	0.00 Client	Buy
Total for R212 Bond Future						2	50,000,000	0.00	
Grand Total for all Instruments						50	1,070,800,000	0.00	