



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 18/06/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:53:21	R186	On 05/08/2021		Bond Future	1	10,400,000	0.00 Member	Buy
9:53:21	R186	On 05/08/2021		Bond Future	1	10,400,000	0.00 Member	Sell
12:50:42	R186	On 05/08/2021		Bond Future	1	10,400,000	0.00 Client	Buy
12:50:42	R186	On 05/08/2021		Bond Future	1	10,400,000	0.00 Member	Sell
Total for R186 Bond Future					4	41,600,000	0.00	
10:14:21	R2030	On 05/08/2021		Bond Future	1	4,700,000	0.00 Member	Sell
10:38:47	R2030	On 05/08/2021		Bond Future	1	4,700,000	0.00 Member	Buy
10:42:46	R2030	On 05/08/2021		Bond Future	1	4,700,000	0.00 Member	Sell
10:42:46	R2030	On 05/08/2021		Bond Future	1	4,700,000	0.00 Client	Buy
11:07:04	R2030	On 05/08/2021		Bond Future	1	25,000,000	0.00 Member	Buy
11:07:04	R2030	On 05/08/2021		Bond Future	1	25,000,000	0.00 Member	Sell
11:27:08	R2030	On 05/08/2021		Bond Future	1	25,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:27:08	R2030	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Sell
17:19:05	R2030	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Sell
17:19:05	R2030	On 05/08/2021			Bond Future	1	25,000,000	0.00 Client	Buy
Total for R2030 Bond Future						10	168,800,000	0.00	
10:10:36	R2032	On 05/08/2021			Bond Future	1	12,700,000	0.00 Client	Sell
10:10:36	R2032	On 05/08/2021			Bond Future	1	12,700,000	0.00 Member	Buy
Total for R2032 Bond Future						2	25,400,000	0.00	
10:10:36	R2035	On 05/08/2021			Bond Future	1	3,400,000	0.00 Client	Sell
10:10:36	R2035	On 05/08/2021			Bond Future	1	3,400,000	0.00 Member	Buy
Total for R2035 Bond Future						2	6,800,000	0.00	
10:00:08	R2037	On 05/08/2021			Bond Future	1	27,000,000	0.00 Member	Sell
10:09:18	R2037	On 05/08/2021			Bond Future	1	27,000,000	0.00 Client	Buy
Total for R2037 Bond Future						2	54,000,000	0.00	
10:00:08	R2040	On 05/08/2021			Bond Future	1	50,000,000	0.00 Member	Buy
10:10:09	R2040	On 05/08/2021			Bond Future	1	50,000,000	0.00 Client	Sell
Total for R2040 Bond Future						2	100,000,000	0.00	
10:00:08	R2048	On 05/08/2021			Bond Future	1	24,000,000	0.00 Member	Sell
10:10:40	R2048	On 05/08/2021			Bond Future	1	24,000,000	0.00 Client	Buy
Total for R2048 Bond Future						2	48,000,000	0.00	
15:55:12	R209	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Buy
15:55:12	R209	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:35:10	R209	On 05/08/2021			Bond Future	1	3,600,000	0.00 Member	Sell
16:35:10	R209	On 05/08/2021			Bond Future	1	3,600,000	0.00 Member	Buy
16:35:10	R209	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Sell
16:35:10	R209	On 05/08/2021			Bond Future	1	1,400,000	0.00 Client	Buy
16:35:10	R209	On 05/08/2021			Bond Future	1	3,600,000	0.00 Client	Buy
Total for R209 Bond Future						7	20,000,000	0.00	
Grand Total for all Instruments						31	464,600,000	0.00	