



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 30/06/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:48:32	I2038	On 05/08/2021		Bond Future	1	5,000,000	0.00 Member	Sell
10:48:32	I2038	On 05/08/2021		Bond Future	1	5,000,000	0.00 Member	Buy
11:33:00	I2038	On 05/08/2021		Bond Future	1	5,000,000	0.00 Client	Buy
11:33:00	I2038	On 05/08/2021		Bond Future	1	5,000,000	0.00 Member	Sell
Total for I2038 Bond Future					4	20,000,000	0.00	
12:34:20	R197	On 05/08/2021		Bond Future	1	300,000	0.00 Member	Buy
12:34:20	R197	On 05/08/2021		Bond Future	1	300,000	0.00 Member	Sell
12:59:31	R197	On 05/08/2021		Bond Future	1	300,000	0.00 Member	Buy
12:59:31	R197	On 05/08/2021		Bond Future	1	300,000	0.00 Client	Sell
Total for R197 Bond Future					4	1,200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:08:31	R2032	On 05/08/2021			Bond Future	1	4,900,000	0.00 Member	Buy
14:39:30	R2032	On 05/08/2021			Bond Future	1	4,900,000	0.00 Member	Sell
14:40:29	R2032	On 05/08/2021			Bond Future	1	4,900,000	0.00 Member	Buy
14:40:29	R2032	On 05/08/2021			Bond Future	1	4,900,000	0.00 Client	Sell
17:47:24	R2032	On 05/08/2021			Bond Future	1	10,900,000	0.00 Client	Sell
17:47:24	R2032	On 05/08/2021			Bond Future	1	1,100,000	0.00 Member	Buy
17:48:27	R2032	On 05/08/2021			Bond Future	1	4,800,000	0.00 Member	Buy
17:48:27	R2032	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Buy
17:48:27	R2032	On 05/08/2021			Bond Future	1	1,100,000	0.00 Member	Sell
17:48:27	R2032	On 05/08/2021			Bond Future	1	5,000,000	0.00 Client	Buy
17:48:27	R2032	On 05/08/2021			Bond Future	1	1,100,000	0.00 Client	Buy
17:48:27	R2032	On 05/08/2021			Bond Future	1	4,800,000	0.00 Member	Sell
17:48:27	R2032	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Sell
17:48:27	R2032	On 05/08/2021			Bond Future	1	4,800,000	0.00 Client	Buy
Total for R2032 Bond Future						14	63,200,000	0.00	
17:41:26	R2037	On 05/08/2021			Bond Future	1	900,000	0.00 Member	Buy
17:41:26	R2037	On 05/08/2021			Bond Future	1	3,700,000	0.00 Client	Sell
17:42:22	R2037	On 05/08/2021			Bond Future	1	2,800,000	0.00 Member	Sell
17:42:22	R2037	On 05/08/2021			Bond Future	1	900,000	0.00 Member	Sell
17:42:22	R2037	On 05/08/2021			Bond Future	1	2,800,000	0.00 Client	Buy
17:42:22	R2037	On 05/08/2021			Bond Future	1	2,800,000	0.00 Member	Buy
17:42:22	R2037	On 05/08/2021			Bond Future	1	900,000	0.00 Client	Buy
Total for R2037 Bond Future						7	14,800,000	0.00	
16:57:00	R2044	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Sell
16:57:00	R2044	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Buy
16:59:42	R2044	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Buy
16:59:42	R2044	On 05/08/2021			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R2044 Bond Future						4	4,000,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:35:57	R2048	On 05/08/2021		Bond Future	1	3,000,000	0.00 Client	Buy
17:35:57	R2048	On 05/08/2021		Bond Future	1	7,600,000	0.00 Client	Sell
17:35:57	R2048	On 05/08/2021		Bond Future	1	3,000,000	0.00 Client	Sell
17:35:57	R2048	On 05/08/2021		Bond Future	1	7,600,000	0.00 Client	Buy
Total for R2048 Bond Future					4	21,200,000	0.00	
Grand Total for all Instruments					37	124,400,000	0.00	