



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 29/07/2021

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:27:06	ALBI	On 04/11/2021			Index Future	1	180,000	0.00 Member	Sell
11:27:06	ALBI	On 05/08/2021			Index Future	1	180,000	0.00 Member	Buy
11:27:06	ALBI	On 05/08/2021			Index Future	1	180,000	0.00 Member	Sell
11:27:06	ALBI	On 04/11/2021			Index Future	1	180,000	0.00 Member	Buy
Total for ALBI Index Future						4	720,000	0.00	
11:55:55	R186	On 04/11/2021			Bond Future	1	1,600,000	0.00 Member	Buy
11:55:55	R186	On 04/11/2021			Bond Future	1	2,400,000	0.00 Member	Sell
12:15:29	R186	On 04/11/2021			Bond Future	1	800,000	0.00 Member	Buy
12:15:29	R186	On 04/11/2021			Bond Future	1	800,000	0.00 Member	Sell
12:15:29	R186	On 04/11/2021			Bond Future	1	800,000	0.00 Client	Buy
12:15:29	R186	On 04/11/2021			Bond Future	1	1,600,000	0.00 Member	Sell
12:15:29	R186	On 04/11/2021			Bond Future	1	1,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						7	9,600,000	0.00	
17:54:24	R2023	On 04/11/2021			Bond Future	1	7,600,000	0.00 Client	Sell
17:54:24	R2023	On 04/11/2021			Bond Future	1	7,600,000	0.00 Client	Buy
Total for R2023 Bond Future						2	15,200,000	0.00	
16:58:12	R2030	On 05/08/2021			Bond Future	1	60,000,000	0.00 Client	Buy
16:58:12	R2030	On 05/08/2021			Bond Future	1	60,000,000	0.00 Member	Sell
17:29:00	R2030	On 04/11/2021			Bond Future	1	9,900,000	0.00 Client	Sell
17:29:00	R2030	On 04/11/2021			Bond Future	1	9,900,000	0.00 Client	Buy
Total for R2030 Bond Future						4	139,800,000	0.00	
16:39:02	R2032	On 04/11/2021			Bond Future	1	1,400,000	0.00 Member	Buy
16:39:02	R2032	On 04/11/2021			Bond Future	1	1,400,000	0.00 Member	Sell
17:25:30	R2032	On 04/11/2021			Bond Future	1	1,400,000	0.00 Client	Buy
17:25:30	R2032	On 04/11/2021			Bond Future	1	1,400,000	0.00 Member	Sell
Total for R2032 Bond Future						4	5,600,000	0.00	
12:03:38	R2044	On 05/08/2021			Bond Future	1	300,000,000	0.00 Member	Buy
12:03:38	R2044	On 04/11/2021			Bond Future	1	300,000,000	0.00 Member	Sell
13:13:28	R2044	On 05/08/2021			Bond Future	1	300,000,000	0.00 Client	Sell
13:13:59	R2044	On 04/11/2021			Bond Future	1	300,000,000	0.00 Client	Buy
Total for R2044 Bond Future						4	1,200,000,000	0.00	
12:03:38	R2048	On 04/11/2021			Bond Future	1	585,000,000	0.00 Member	Sell
12:03:38	R2048	On 05/08/2021			Bond Future	1	585,000,000	0.00 Member	Buy
13:14:45	R2048	On 05/08/2021			Bond Future	1	585,000,000	0.00 Client	Sell
13:15:19	R2048	On 04/11/2021			Bond Future	1	585,000,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R2048 Bond Future				4	2,340,000,000		0.00
	Grand Total for all Instruments				29	3,710,920,000		0.00