



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 05/03/2021

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:02:08	IGOV	On 06/05/2021			Index Future	1	10,000	0.00 Member	Buy
11:02:08	IGOV	On 06/05/2021			Index Future	1	10,000	0.00 Member	Sell
16:32:57	IGOV	On 06/05/2021			Index Future	1	10,000	0.00 Member	Buy
16:32:57	IGOV	On 06/05/2021			Index Future	1	10,000	0.00 Client	Sell
Total for IGOV Index Future						4	40,000	0.00	
14:37:37	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Buy
14:37:37	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Sell
16:05:28	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Client	Sell
16:05:28	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Buy
16:22:18	R186	On 06/05/2021			Bond Future	1	40,000,000	0.00 Member	Sell
16:22:18	R186	On 06/05/2021			Bond Future	1	40,000,000	0.00 Member	Buy
16:47:01	R186	On 06/05/2021			Bond Future	1	40,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:47:01	R186	On 06/05/2021			Bond Future	1	40,000,000	0.00 Client	Buy
Total for R186 Bond Future						8	220,000,000	0.00	
10:06:58	R2035	On 06/05/2021			Bond Future	1	21,800,000	0.00 Member	Sell
10:06:58	R2035	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Buy
10:21:09	R2035	On 06/05/2021			Bond Future	1	1,800,000	0.00 Member	Sell
10:21:09	R2035	On 06/05/2021			Bond Future	1	1,800,000	0.00 Member	Buy
10:21:09	R2035	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Buy
10:21:09	R2035	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Sell
10:21:09	R2035	On 06/05/2021			Bond Future	1	15,000,000	0.00 Client	Buy
10:21:09	R2035	On 06/05/2021			Bond Future	1	1,800,000	0.00 Client	Buy
10:21:09	R2035	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Sell
10:21:09	R2035	On 06/05/2021			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R2035 Bond Future						10	87,200,000	0.00	
15:47:26	R2048	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Sell
16:02:01	R2048	On 06/05/2021			Bond Future	1	100,000	0.00 Client	Buy
Total for R2048 Bond Future						2	200,000	0.00	
13:03:25	R209	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Sell
13:03:25	R209	On 06/05/2021			Bond Future	1	1,000,000	0.00 Client	Buy
16:26:33	R209	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Sell
16:26:33	R209	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Buy
16:51:50	R209	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Sell
16:51:50	R209	On 06/05/2021			Bond Future	1	100,000	0.00 Client	Buy
Total for R209 Bond Future						6	2,400,000	0.00	
9:28:08	R212	On 06/05/2021			Bond Future	1	6,800,000	0.00 Member	Buy
9:28:08	R212	On 06/05/2021			Bond Future	1	13,400,000	0.00 Member	Sell
9:34:05	R212	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:34:05	R212	On 06/05/2021		Bond Future	1	1,800,000	0.00 Client	Buy
9:34:05	R212	On 06/05/2021		Bond Future	1	6,800,000	0.00 Client	Buy
9:34:05	R212	On 06/05/2021		Bond Future	1	4,300,000	0.00 Member	Buy
9:34:05	R212	On 06/05/2021		Bond Future	1	1,800,000	0.00 Member	Sell
9:34:05	R212	On 06/05/2021		Bond Future	1	1,800,000	0.00 Member	Buy
9:34:05	R212	On 06/05/2021		Bond Future	1	6,800,000	0.00 Member	Sell
9:34:05	R212	On 06/05/2021		Bond Future	1	500,000	0.00 Client	Buy
9:34:05	R212	On 06/05/2021		Bond Future	1	500,000	0.00 Member	Sell
9:34:05	R212	On 06/05/2021		Bond Future	1	4,300,000	0.00 Member	Sell
9:34:05	R212	On 06/05/2021		Bond Future	1	4,300,000	0.00 Client	Buy
Total for R212 Bond Future					13	53,600,000	0.00	
Grand Total for all Instruments					43	363,440,000	0.00	