



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/04/2021

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:16:49	ALBI	On 06/05/2021			Index Future	1	410,000	0.00 Member	Buy
11:16:49	ALBI	On 05/08/2021			Index Future	1	410,000	0.00 Member	Sell
11:16:49	ALBI	On 05/08/2021			Index Future	1	410,000	0.00 Client	Buy
11:16:49	ALBI	On 06/05/2021			Index Future	1	410,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>						<b>4</b>	<b>1,640,000</b>	<b>0.00</b>	
9:14:31	I2046	On 05/08/2021			Bond Future	1	82,500,000	0.00 Member	Sell
9:14:31	I2046	On 05/08/2021			Bond Future	1	82,500,000	0.00 Member	Buy
11:37:46	I2046	On 05/08/2021			Bond Future	1	82,500,000	0.00 Member	Sell
11:37:46	I2046	On 05/08/2021			Bond Future	1	82,500,000	0.00 Client	Buy
<b>Total for I2046 Bond Future</b>						<b>4</b>	<b>330,000,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:43:03	IGOV	On 06/05/2021			Index Future	1	160,000	0.00 Member	Buy
15:43:03	IGOV	On 04/11/2021			Index Future	1	160,000	0.00 Member	Sell
15:50:50	IGOV	On 04/11/2021			Index Future	1	160,000	0.00 Client	Buy
15:51:18	IGOV	On 06/05/2021			Index Future	1	160,000	0.00 Client	Sell
<b>Total for IGOV Index Future</b>						<b>4</b>	<b>640,000</b>	<b>0.00</b>	
11:21:43	R2030	On 06/05/2021	7.97	Call	Bond Future	1	3,800,000	0.00 Client	Buy
11:21:43	R2030	On 06/05/2021	9.22	Put	Bond Future	1	3,800,000	0.00 Client	Sell
11:21:43	R2030	On 06/05/2021	9.22	Put	Bond Future	1	3,800,000	0.00 Client	Buy
11:21:43	R2030	On 06/05/2021	7.97	Call	Bond Future	1	3,800,000	0.00 Client	Sell
11:21:43	R2030	On 06/05/2021	9.92	Put	Bond Future	1	3,800,000	0.00 Client	Buy
11:21:43	R2030	On 06/05/2021	9.92	Put	Bond Future	1	3,800,000	0.00 Client	Sell
11:21:43	R2030	On 04/11/2021	11.26	Put	Bond Future	1	5,000,000	0.00 Client	Buy
11:21:43	R2030	On 04/11/2021	11.26	Put	Bond Future	1	5,000,000	0.00 Client	Sell
11:21:43	R2030	On 04/11/2021	9.20	Call	Bond Future	1	5,000,000	0.00 Client	Buy
11:21:43	R2030	On 04/11/2021	9.20	Call	Bond Future	1	5,000,000	0.00 Client	Sell
11:21:43	R2030	On 04/11/2021	9.90	Call	Bond Future	1	5,000,000	0.00 Client	Sell
11:21:43	R2030	On 04/11/2021	9.90	Call	Bond Future	1	5,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>12</b>	<b>52,800,000</b>	<b>0.00</b>	
11:21:43	R2032	On 06/05/2021	12.57	Put	Bond Future	1	6,900,000	0.00 Client	Buy
11:21:43	R2032	On 06/05/2021	10.33	Call	Bond Future	1	6,900,000	0.00 Client	Sell
11:21:43	R2032	On 06/05/2021	10.33	Call	Bond Future	1	6,900,000	0.00 Client	Buy
11:21:43	R2032	On 06/05/2021	12.57	Put	Bond Future	1	6,900,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>27,600,000</b>	<b>0.00</b>	
11:21:43	R2035	On 04/11/2021	10.23	Call	Bond Future	1	3,700,000	0.00 Client	Buy
11:21:43	R2035	On 04/11/2021	10.23	Call	Bond Future	1	3,700,000	0.00 Client	Sell
11:21:43	R2035	On 04/11/2021	11.75	Put	Bond Future	1	3,700,000	0.00 Client	Buy
11:21:43	R2035	On 04/11/2021	11.75	Put	Bond Future	1	3,700,000	0.00 Client	Sell
11:21:43	R2035	On 04/11/2021	11.08	Put	Bond Future	1	3,700,000	0.00 Client	Sell

Matched Time	Contract Details			Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:21:43	R2035	On 04/11/2021	11.08	Put	Bond Future	1	3,700,000	0.00 Client	Buy	
11:21:43	R2035	On 03/02/2022	9.70	Call	Bond Future	1	4,400,000	0.00 Client	Sell	
11:21:43	R2035	On 03/02/2022	11.39	Put	Bond Future	1	4,400,000	0.00 Client	Sell	
11:21:43	R2035	On 03/02/2022	10.65	Put	Bond Future	1	4,400,000	0.00 Client	Buy	
11:21:43	R2035	On 03/02/2022	9.70	Call	Bond Future	1	4,400,000	0.00 Client	Buy	
11:21:43	R2035	On 03/02/2022	11.39	Put	Bond Future	1	4,400,000	0.00 Client	Buy	
11:21:43	R2035	On 03/02/2022	10.65	Put	Bond Future	1	4,400,000	0.00 Client	Sell	
<b>Total for R2035 Bond Future</b>							<b>12</b>	<b>48,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>							<b>40</b>	<b>461,280,000</b>	<b>0.00</b>	