



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 21/06/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:15:48	ALBI	On 05/08/2021		Index Future	1	30,000	0.00 Member	Buy
16:16:37	ALBI	On 05/08/2021		Index Future	1	30,000	0.00 Member	Sell
16:18:00	ALBI	On 05/08/2021		Index Future	1	30,000	0.00 Member	Buy
16:18:00	ALBI	On 05/08/2021		Index Future	1	30,000	0.00 Client	Sell
Total for ALBI Index Future					4	120,000	0.00	
13:57:01	GOVI	On 05/08/2021		GOVI	1	10,000	0.00 Client	Buy
13:57:01	GOVI	On 05/08/2021		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					2	20,000	0.00	
9:59:06	R2030	On 05/08/2021		Bond Future	1	25,000,000	0.00 Member	Buy
9:59:06	R2030	On 05/08/2021		Bond Future	1	25,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:09:01	R2030	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Sell
15:09:01	R2030	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Buy
15:41:21	R2030	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Buy
15:41:21	R2030	On 05/08/2021			Bond Future	1	25,000,000	0.00 Client	Sell
Total for R2030 Bond Future						6	150,000,000	0.00	
10:03:46	R2037	On 05/08/2021			Bond Future	1	11,300,000	0.00 Member	Sell
10:03:46	R2037	On 05/08/2021			Bond Future	1	6,000,000	0.00 Member	Buy
10:09:16	R2037	On 05/08/2021			Bond Future	1	20,900,000	0.00 Member	Sell
10:09:16	R2037	On 05/08/2021			Bond Future	1	14,800,000	0.00 Member	Buy
10:48:14	R2037	On 05/08/2021			Bond Future	1	5,300,000	0.00 Client	Buy
10:48:14	R2037	On 05/08/2021			Bond Future	1	5,300,000	0.00 Member	Sell
10:48:14	R2037	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Buy
10:48:14	R2037	On 05/08/2021			Bond Future	1	5,300,000	0.00 Member	Buy
10:48:15	R2037	On 05/08/2021			Bond Future	1	800,000	0.00 Client	Buy
10:48:15	R2037	On 05/08/2021			Bond Future	1	14,800,000	0.00 Member	Sell
10:48:15	R2037	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Sell
10:48:15	R2037	On 05/08/2021			Bond Future	1	14,800,000	0.00 Client	Buy
10:51:13	R2037	On 05/08/2021			Bond Future	1	5,300,000	0.00 Member	Buy
10:51:13	R2037	On 05/08/2021			Bond Future	1	5,300,000	0.00 Member	Sell
10:51:13	R2037	On 05/08/2021			Bond Future	1	6,000,000	0.00 Member	Sell
10:51:13	R2037	On 05/08/2021			Bond Future	1	6,000,000	0.00 Client	Buy
10:51:13	R2037	On 05/08/2021			Bond Future	1	5,300,000	0.00 Client	Buy
Total for R2037 Bond Future						17	128,800,000	0.00	
Grand Total for all Instruments						29	278,940,000	0.00	