



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 05/07/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:20:35	GOVI	On 05/08/2021		GOVI	1	10,000	0.00 Member	Sell
11:20:35	GOVI	On 05/08/2021		GOVI	1	10,000	0.00 Member	Buy
11:32:27	GOVI	On 05/08/2021		GOVI	1	10,000	0.00 Member	Sell
11:32:27	GOVI	On 05/08/2021		GOVI	1	10,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
13:22:50	R186	On 05/08/2021		Bond Future	1	17,200,000	0.00 Member	Buy
13:22:50	R186	On 05/08/2021		Bond Future	1	17,200,000	0.00 Member	Sell
13:38:01	R186	On 05/08/2021		Bond Future	1	1,800,000	0.00 Member	Sell
13:38:01	R186	On 05/08/2021		Bond Future	1	17,200,000	0.00 Member	Buy
14:56:52	R186	On 05/08/2021		Bond Future	1	15,400,000	0.00 Member	Buy
14:56:52	R186	On 05/08/2021		Bond Future	1	15,400,000	0.00 Member	Sell
14:56:52	R186	On 05/08/2021		Bond Future	1	1,800,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:56:52	R186	On 05/08/2021			Bond Future	1	15,400,000	0.00 Client	Sell
14:56:52	R186	On 05/08/2021			Bond Future	1	1,800,000	0.00 Client	Sell
16:28:39	R186	On 05/08/2021			Bond Future	1	3,400,000	0.00 Member	Buy
16:34:37	R186	On 05/08/2021			Bond Future	1	3,400,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>11</b>	<b>110,000,000</b>	<b>0.00</b>	
15:54:04	R209	On 05/08/2021			Bond Future	1	4,300,000	0.00 Member	Sell
15:54:04	R209	On 05/08/2021			Bond Future	1	4,300,000	0.00 Member	Buy
16:22:00	R209	On 05/08/2021			Bond Future	1	4,300,000	0.00 Client	Sell
16:22:00	R209	On 05/08/2021			Bond Future	1	4,300,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>17,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>19</b>	<b>127,240,000</b>	<b>0.00</b>	