



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 23/02/2021

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:35:24	ALBI	On 06/05/2021			Index Future	1	20,000	0.00 Member	Buy
15:35:24	ALBI	On 06/05/2021			Index Future	1	20,000	0.00 Member	Sell
16:51:06	ALBI	On 06/05/2021			Index Future	1	20,000	0.00 Member	Buy
16:51:06	ALBI	On 06/05/2021			Index Future	1	20,000	0.00 Client	Sell
Total for ALBI Index Future						4	80,000	0.00	
9:39:50	GOVI	On 06/05/2021			GOVI	1	50,000	0.00 Member	Sell
10:05:32	GOVI	On 06/05/2021			GOVI	1	10,000	0.00 Member	Buy
10:07:26	GOVI	On 06/05/2021			GOVI	1	10,000	0.00 Member	Sell
10:07:26	GOVI	On 06/05/2021			GOVI	1	10,000	0.00 Member	Buy
10:07:26	GOVI	On 06/05/2021			GOVI	1	20,000	0.00 Member	Sell
10:07:26	GOVI	On 06/05/2021			GOVI	1	20,000	0.00 Member	Buy
10:07:26	GOVI	On 06/05/2021			GOVI	1	10,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:07:26	GOVI	On 06/05/2021			GOVI	1	10,000	0.00 Client	Buy
10:07:26	GOVI	On 06/05/2021			GOVI	1	10,000	0.00 Member	Buy
10:07:26	GOVI	On 06/05/2021			GOVI	1	10,000	0.00 Member	Sell
10:07:26	GOVI	On 06/05/2021			GOVI	1	20,000	0.00 Client	Buy
10:07:26	GOVI	On 06/05/2021			GOVI	1	10,000	0.00 Client	Buy
10:07:26	GOVI	On 06/05/2021			GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI						13	200,000	0.00	
15:35:24	IGOV	On 06/05/2021			Index Future	1	10,000	0.00 Member	Buy
15:35:24	IGOV	On 06/05/2021			Index Future	1	10,000	0.00 Member	Sell
16:51:28	IGOV	On 06/05/2021			Index Future	1	10,000	0.00 Member	Buy
16:51:28	IGOV	On 06/05/2021			Index Future	1	10,000	0.00 Client	Sell
Total for IGOV Index Future						4	40,000	0.00	
9:24:12	R186	On 06/05/2021			Bond Future	1	7,200,000	0.00 Member	Buy
9:24:12	R186	On 06/05/2021			Bond Future	1	2,700,000	0.00 Member	Sell
9:34:28	R186	On 06/05/2021			Bond Future	1	4,500,000	0.00 Member	Buy
9:34:28	R186	On 06/05/2021			Bond Future	1	4,500,000	0.00 Client	Sell
9:34:28	R186	On 06/05/2021			Bond Future	1	4,500,000	0.00 Member	Sell
9:34:28	R186	On 06/05/2021			Bond Future	1	2,700,000	0.00 Member	Buy
9:34:28	R186	On 06/05/2021			Bond Future	1	2,700,000	0.00 Client	Sell
14:13:25	R186	On 06/05/2021			Bond Future	1	7,200,000	0.00 Member	Buy
14:13:25	R186	On 06/05/2021			Bond Future	1	2,700,000	0.00 Member	Sell
14:16:59	R186	On 06/05/2021			Bond Future	1	4,500,000	0.00 Client	Sell
14:16:59	R186	On 06/05/2021			Bond Future	1	4,500,000	0.00 Member	Sell
14:16:59	R186	On 06/05/2021			Bond Future	1	4,500,000	0.00 Member	Buy
14:16:59	R186	On 06/05/2021			Bond Future	1	2,700,000	0.00 Member	Buy
14:16:59	R186	On 06/05/2021			Bond Future	1	2,700,000	0.00 Client	Sell
Total for R186 Bond Future						14	57,600,000	0.00	
9:24:12	R2030	On 06/05/2021			Bond Future	1	11,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:24:12	R2030	On 06/05/2021			Bond Future	1	4,200,000	0.00 Member	Buy
9:34:56	R2030	On 06/05/2021			Bond Future	1	7,000,000	0.00 Client	Buy
9:34:56	R2030	On 06/05/2021			Bond Future	1	7,000,000	0.00 Member	Buy
9:34:56	R2030	On 06/05/2021			Bond Future	1	7,000,000	0.00 Member	Sell
9:34:56	R2030	On 06/05/2021			Bond Future	1	4,200,000	0.00 Member	Sell
9:34:56	R2030	On 06/05/2021			Bond Future	1	4,200,000	0.00 Client	Buy
14:08:09	R2030	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Buy
14:08:09	R2030	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Sell
14:12:11	R2030	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Buy
14:13:25	R2030	On 06/05/2021			Bond Future	1	9,000,000	0.00 Member	Sell
14:13:25	R2030	On 06/05/2021			Bond Future	1	3,400,000	0.00 Member	Buy
14:16:03	R2030	On 06/05/2021			Bond Future	1	5,600,000	0.00 Member	Sell
14:16:03	R2030	On 06/05/2021			Bond Future	1	3,400,000	0.00 Member	Sell
14:16:03	R2030	On 06/05/2021			Bond Future	1	5,600,000	0.00 Client	Buy
14:16:03	R2030	On 06/05/2021			Bond Future	1	5,600,000	0.00 Member	Buy
14:16:03	R2030	On 06/05/2021			Bond Future	1	3,400,000	0.00 Client	Buy
14:33:47	R2030	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Buy
14:33:47	R2030	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Sell
14:45:20	R2030	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Buy
14:45:20	R2030	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Sell
15:04:28	R2030	On 06/05/2021			Bond Future	1	10,000,000	0.00 Client	Sell
15:51:36	R2030	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Sell
15:51:36	R2030	On 06/05/2021			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R2030 Bond Future						24	150,800,000	0.00	
10:42:02	R2032	On 06/05/2021			Bond Future	1	14,800,000	0.00 Member	Sell
11:04:22	R2032	On 06/05/2021			Bond Future	1	14,800,000	0.00 Member	Buy
14:22:56	R2032	On 06/05/2021			Bond Future	1	1,800,000	0.00 Member	Buy
14:22:56	R2032	On 06/05/2021			Bond Future	1	2,700,000	0.00 Member	Sell
14:29:10	R2032	On 06/05/2021			Bond Future	1	900,000	0.00 Member	Sell
14:29:10	R2032	On 06/05/2021			Bond Future	1	900,000	0.00 Member	Buy
14:29:10	R2032	On 06/05/2021			Bond Future	1	1,800,000	0.00 Member	Sell
14:29:10	R2032	On 06/05/2021			Bond Future	1	900,000	0.00 Client	Buy
14:29:10	R2032	On 06/05/2021			Bond Future	1	1,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						9	40,400,000	0.00	
9:24:12	R2035	On 06/05/2021			Bond Future	1	42,500,000	0.00 Member	Sell
9:24:12	R2035	On 06/05/2021			Bond Future	1	29,000,000	0.00 Member	Buy
9:35:42	R2035	On 06/05/2021			Bond Future	1	3,500,000	0.00 Member	Buy
9:35:42	R2035	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Sell
9:35:42	R2035	On 06/05/2021			Bond Future	1	10,000,000	0.00 Client	Buy
9:35:42	R2035	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Buy
9:35:42	R2035	On 06/05/2021			Bond Future	1	3,500,000	0.00 Member	Sell
9:35:42	R2035	On 06/05/2021			Bond Future	1	3,500,000	0.00 Client	Buy
9:35:43	R2035	On 06/05/2021			Bond Future	1	29,000,000	0.00 Member	Sell
9:35:43	R2035	On 06/05/2021			Bond Future	1	29,000,000	0.00 Client	Buy
10:42:02	R2035	On 06/05/2021			Bond Future	1	71,800,000	0.00 Member	Sell
11:05:48	R2035	On 06/05/2021			Bond Future	1	12,500,000	0.00 Member	Buy
11:07:42	R2035	On 06/05/2021			Bond Future	1	6,500,000	0.00 Member	Sell
11:07:42	R2035	On 06/05/2021			Bond Future	1	300,000	0.00 Client	Buy
11:07:42	R2035	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
11:07:42	R2035	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Buy
11:07:42	R2035	On 06/05/2021			Bond Future	1	47,500,000	0.00 Member	Sell
11:07:42	R2035	On 06/05/2021			Bond Future	1	47,500,000	0.00 Member	Buy
11:07:42	R2035	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Sell
11:07:42	R2035	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Buy
11:07:42	R2035	On 06/05/2021			Bond Future	1	6,500,000	0.00 Member	Buy
11:07:42	R2035	On 06/05/2021			Bond Future	1	5,000,000	0.00 Client	Buy
11:07:42	R2035	On 06/05/2021			Bond Future	1	6,500,000	0.00 Client	Buy
11:07:42	R2035	On 06/05/2021			Bond Future	1	47,500,000	0.00 Client	Buy
15:37:53	R2035	On 06/05/2021			Bond Future	1	2,300,000	0.00 Member	Buy
15:37:53	R2035	On 06/05/2021			Bond Future	1	2,300,000	0.00 Member	Sell
16:43:49	R2035	On 06/05/2021			Bond Future	1	18,700,000	0.00 Member	Buy
16:47:52	R2035	On 06/05/2021			Bond Future	1	18,700,000	0.00 Client	Sell
16:52:29	R2035	On 06/05/2021			Bond Future	1	2,300,000	0.00 Member	Buy
16:52:29	R2035	On 06/05/2021			Bond Future	1	2,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2035 Bond Future						30	478,800,000	0.00	
11:28:47	R2037	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Sell
11:28:47	R2037	On 06/05/2021			Bond Future	1	10,000,000	0.00 Client	Buy
15:37:53	R2037	On 06/05/2021			Bond Future	1	6,900,000	0.00 Member	Buy
15:37:53	R2037	On 06/05/2021			Bond Future	1	6,900,000	0.00 Member	Sell
16:52:13	R2037	On 06/05/2021			Bond Future	1	6,900,000	0.00 Member	Buy
16:52:13	R2037	On 06/05/2021			Bond Future	1	6,900,000	0.00 Client	Sell
Total for R2037 Bond Future						6	47,600,000	0.00	
8:32:36	R2040	On 06/05/2021			Bond Future	1	193,000,000	0.00 Member	Sell
8:32:36	R2040	On 06/05/2021			Bond Future	1	2,000,000	0.00 Member	Buy
8:39:00	R2040	On 06/05/2021			Bond Future	1	36,000,000	0.00 Member	Buy
8:39:00	R2040	On 06/05/2021			Bond Future	1	28,000,000	0.00 Member	Buy
8:39:00	R2040	On 06/05/2021			Bond Future	1	102,000,000	0.00 Member	Sell
8:39:00	R2040	On 06/05/2021			Bond Future	1	102,000,000	0.00 Member	Buy
8:39:00	R2040	On 06/05/2021			Bond Future	1	36,000,000	0.00 Client	Buy
8:39:00	R2040	On 06/05/2021			Bond Future	1	28,000,000	0.00 Member	Sell
8:39:00	R2040	On 06/05/2021			Bond Future	1	28,000,000	0.00 Client	Buy
8:39:00	R2040	On 06/05/2021			Bond Future	1	102,000,000	0.00 Client	Buy
8:39:00	R2040	On 06/05/2021			Bond Future	1	36,000,000	0.00 Member	Sell
8:39:01	R2040	On 06/05/2021			Bond Future	1	18,000,000	0.00 Client	Buy
8:39:01	R2040	On 06/05/2021			Bond Future	1	2,000,000	0.00 Member	Sell
8:39:01	R2040	On 06/05/2021			Bond Future	1	2,000,000	0.00 Client	Buy
8:39:01	R2040	On 06/05/2021			Bond Future	1	18,000,000	0.00 Member	Buy
8:39:01	R2040	On 06/05/2021			Bond Future	1	7,000,000	0.00 Member	Buy
8:39:01	R2040	On 06/05/2021			Bond Future	1	7,000,000	0.00 Member	Sell
8:39:01	R2040	On 06/05/2021			Bond Future	1	7,000,000	0.00 Client	Buy
8:39:01	R2040	On 06/05/2021			Bond Future	1	18,000,000	0.00 Member	Sell
15:37:53	R2040	On 06/05/2021			Bond Future	1	2,900,000	0.00 Member	Buy
15:37:53	R2040	On 06/05/2021			Bond Future	1	2,900,000	0.00 Member	Sell
16:52:44	R2040	On 06/05/2021			Bond Future	1	2,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:52:44	R2040	On 06/05/2021			Bond Future	1	2,900,000	0.00 Client	Sell
Total for R2040 Bond Future						23	783,600,000	0.00	
11:56:28	R2048	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Sell
11:56:28	R2048	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Buy
12:29:51	R2048	On 06/05/2021			Bond Future	1	100,000	0.00 Client	Sell
12:29:51	R2048	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Buy
Total for R2048 Bond Future						4	400,000	0.00	
11:56:28	R209	On 06/05/2021			Bond Future	1	33,500,000	0.00 Member	Buy
11:56:28	R209	On 06/05/2021			Bond Future	1	73,600,000	0.00 Member	Sell
12:32:00	R209	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
12:32:00	R209	On 06/05/2021			Bond Future	1	300,000	0.00 Client	Buy
12:32:00	R209	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Buy
12:32:00	R209	On 06/05/2021			Bond Future	1	1,900,000	0.00 Client	Buy
12:32:00	R209	On 06/05/2021			Bond Future	1	12,700,000	0.00 Member	Sell
12:32:00	R209	On 06/05/2021			Bond Future	1	12,700,000	0.00 Client	Buy
12:32:00	R209	On 06/05/2021			Bond Future	1	12,700,000	0.00 Member	Buy
12:32:00	R209	On 06/05/2021			Bond Future	1	1,900,000	0.00 Member	Sell
12:32:00	R209	On 06/05/2021			Bond Future	1	1,900,000	0.00 Member	Buy
12:32:01	R209	On 06/05/2021			Bond Future	1	3,000,000	0.00 Member	Sell
12:32:01	R209	On 06/05/2021			Bond Future	1	10,500,000	0.00 Member	Sell
12:32:01	R209	On 06/05/2021			Bond Future	1	3,000,000	0.00 Member	Buy
12:32:01	R209	On 06/05/2021			Bond Future	1	2,300,000	0.00 Member	Sell
12:32:01	R209	On 06/05/2021			Bond Future	1	2,300,000	0.00 Member	Buy
12:32:01	R209	On 06/05/2021			Bond Future	1	4,200,000	0.00 Member	Sell
12:32:01	R209	On 06/05/2021			Bond Future	1	4,200,000	0.00 Client	Buy
12:32:01	R209	On 06/05/2021			Bond Future	1	4,200,000	0.00 Member	Buy
12:32:01	R209	On 06/05/2021			Bond Future	1	2,300,000	0.00 Client	Buy
12:32:01	R209	On 06/05/2021			Bond Future	1	3,000,000	0.00 Client	Buy
12:32:01	R209	On 06/05/2021			Bond Future	1	10,500,000	0.00 Client	Buy
12:32:01	R209	On 06/05/2021			Bond Future	1	10,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:32:02	R209	On 06/05/2021			Bond Future	1	5,200,000	0.00 Member	Buy
12:32:02	R209	On 06/05/2021			Bond Future	1	5,200,000	0.00 Member	Sell
12:32:02	R209	On 06/05/2021			Bond Future	1	33,500,000	0.00 Member	Sell
12:32:02	R209	On 06/05/2021			Bond Future	1	5,200,000	0.00 Client	Buy
12:32:02	R209	On 06/05/2021			Bond Future	1	33,500,000	0.00 Client	Buy
Total for R209 Bond Future						28	294,400,000	0.00	
11:56:28	R214	On 06/05/2021			Bond Future	1	1,600,000	0.00 Member	Sell
11:56:28	R214	On 06/05/2021			Bond Future	1	1,600,000	0.00 Member	Buy
12:29:19	R214	On 06/05/2021			Bond Future	1	1,600,000	0.00 Client	Sell
12:29:19	R214	On 06/05/2021			Bond Future	1	1,600,000	0.00 Member	Buy
Total for R214 Bond Future						4	6,400,000	0.00	
Grand Total for all Instruments						163	1,860,320,000	0.00	