



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 28/07/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:17:45	R186	On 04/11/2021		Bond Future	1	35,000,000	0.00 Member	Buy
11:17:45	R186	On 04/11/2021		Bond Future	1	35,000,000	0.00 Member	Sell
11:24:34	R186	On 04/11/2021		Bond Future	1	35,000,000	0.00 Member	Sell
11:24:34	R186	On 04/11/2021		Bond Future	1	35,000,000	0.00 Client	Buy
13:33:00	R186	On 04/11/2021		Bond Future	1	18,700,000	0.00 Member	Buy
13:38:51	R186	On 04/11/2021		Bond Future	1	500,000	0.00 Member	Sell
13:40:36	R186	On 04/11/2021		Bond Future	1	500,000	0.00 Client	Sell
13:40:36	R186	On 04/11/2021		Bond Future	1	500,000	0.00 Member	Sell
13:40:36	R186	On 04/11/2021		Bond Future	1	2,400,000	0.00 Member	Buy
13:40:36	R186	On 04/11/2021		Bond Future	1	2,400,000	0.00 Client	Sell
13:40:36	R186	On 04/11/2021		Bond Future	1	2,400,000	0.00 Member	Sell
13:40:36	R186	On 04/11/2021		Bond Future	1	500,000	0.00 Member	Buy
13:40:37	R186	On 04/11/2021		Bond Future	1	900,000	0.00 Member	Buy
13:40:37	R186	On 04/11/2021		Bond Future	1	900,000	0.00 Member	Sell
13:40:37	R186	On 04/11/2021		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
13:40:37	R186	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Sell
13:40:37	R186	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Buy
13:40:37	R186	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Sell
13:40:37	R186	On 04/11/2021			Bond Future	1	1,900,000	0.00 Client	Sell
13:40:37	R186	On 04/11/2021			Bond Future	1	900,000	0.00 Client	Sell
13:40:37	R186	On 04/11/2021			Bond Future	1	600,000	0.00 Client	Sell
13:40:37	R186	On 04/11/2021			Bond Future	1	1,900,000	0.00 Member	Sell
13:40:37	R186	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Sell
13:40:37	R186	On 04/11/2021			Bond Future	1	1,900,000	0.00 Member	Buy
13:41:35	R186	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Sell
13:41:35	R186	On 04/11/2021			Bond Future	1	10,900,000	0.00 Client	Sell
13:41:35	R186	On 04/11/2021			Bond Future	1	300,000	0.00 Client	Sell
13:41:35	R186	On 04/11/2021			Bond Future	1	10,900,000	0.00 Member	Buy
13:41:35	R186	On 04/11/2021			Bond Future	1	200,000	0.00 Member	Buy
13:41:35	R186	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Buy
13:41:35	R186	On 04/11/2021			Bond Future	1	200,000	0.00 Client	Sell
13:41:35	R186	On 04/11/2021			Bond Future	1	10,900,000	0.00 Member	Sell
13:41:35	R186	On 04/11/2021			Bond Future	1	200,000	0.00 Member	Sell
13:41:35	R186	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Buy
13:41:35	R186	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Sell
Total for R186 Bond Future						35	214,800,000	0.00	
8:15:58	R2030	On 04/11/2021			Bond Future	1	7,300,000	0.00 Member	Buy
11:01:49	R2030	On 05/08/2021			Bond Future	1	130,000,000	0.00 Member	Sell
11:01:49	R2030	On 04/11/2021			Bond Future	1	130,000,000	0.00 Member	Buy
11:01:49	R2030	On 04/11/2021			Bond Future	1	130,000,000	0.00 Member	Sell
11:01:49	R2030	On 05/08/2021			Bond Future	1	130,000,000	0.00 Member	Buy
11:02:09	R2030	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
11:02:09	R2030	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
11:18:51	R2030	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Sell
11:18:51	R2030	On 05/08/2021			Bond Future	1	130,000,000	0.00 Member	Buy
11:19:00	R2030	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Buy
11:19:00	R2030	On 04/11/2021			Bond Future	1	130,000,000	0.00 Member	Sell
11:21:13	R2030	On 04/11/2021			Bond Future	1	7,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:30:08	R2030	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Sell
11:30:08	R2030	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
13:37:41	R2030	On 05/08/2021			Bond Future	1	200,000,000	0.00 Client	Sell
13:37:41	R2030	On 04/11/2021			Bond Future	1	200,000,000	0.00 Client	Buy
13:37:41	R2030	On 04/11/2021			Bond Future	1	200,000,000	0.00 Member	Sell
13:37:41	R2030	On 05/08/2021			Bond Future	1	200,000,000	0.00 Member	Buy
14:19:38	R2030	On 05/08/2021			Bond Future	1	18,700,000	0.00 Client	Sell
14:19:38	R2030	On 05/08/2021			Bond Future	1	18,700,000	0.00 Member	Buy
14:19:38	R2030	On 05/08/2021			Bond Future	1	32,300,000	0.00 Client	Sell
14:19:38	R2030	On 05/08/2021			Bond Future	1	5,000,000	0.00 Client	Sell
14:19:38	R2030	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Sell
14:19:38	R2030	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Buy
14:19:38	R2030	On 05/08/2021			Bond Future	1	3,500,000	0.00 Client	Sell
14:19:38	R2030	On 05/08/2021			Bond Future	1	3,500,000	0.00 Member	Sell
14:19:38	R2030	On 05/08/2021			Bond Future	1	32,300,000	0.00 Member	Sell
14:19:38	R2030	On 05/08/2021			Bond Future	1	1,600,000	0.00 Client	Sell
14:19:38	R2030	On 05/08/2021			Bond Future	1	1,600,000	0.00 Member	Sell
14:19:38	R2030	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Sell
14:19:38	R2030	On 05/08/2021			Bond Future	1	48,700,000	0.00 Member	Buy
14:19:38	R2030	On 05/08/2021			Bond Future	1	48,700,000	0.00 Member	Sell
14:19:38	R2030	On 05/08/2021			Bond Future	1	5,800,000	0.00 Member	Sell
14:19:38	R2030	On 05/08/2021			Bond Future	1	12,500,000	0.00 Member	Buy
14:19:38	R2030	On 05/08/2021			Bond Future	1	12,500,000	0.00 Member	Sell
14:19:38	R2030	On 05/08/2021			Bond Future	1	300,000	0.00 Client	Sell
14:19:38	R2030	On 05/08/2021			Bond Future	1	18,700,000	0.00 Member	Sell
14:19:38	R2030	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Buy
14:19:38	R2030	On 05/08/2021			Bond Future	1	1,500,000	0.00 Client	Sell
14:19:38	R2030	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Sell
14:19:38	R2030	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Buy
14:19:38	R2030	On 05/08/2021			Bond Future	1	5,800,000	0.00 Member	Buy
14:19:38	R2030	On 05/08/2021			Bond Future	1	1,600,000	0.00 Member	Buy
14:19:38	R2030	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Buy
14:19:38	R2030	On 05/08/2021			Bond Future	1	48,700,000	0.00 Client	Sell
14:19:38	R2030	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Sell
14:19:38	R2030	On 05/08/2021			Bond Future	1	5,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:19:38	R2030	On 05/08/2021			Bond Future	1	12,500,000	0.00 Client	Sell
14:19:38	R2030	On 05/08/2021			Bond Future	1	3,500,000	0.00 Member	Buy
14:19:38	R2030	On 05/08/2021			Bond Future	1	32,300,000	0.00 Member	Buy
14:23:10	R2030	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Sell
14:23:10	R2030	On 04/11/2021			Bond Future	1	1,500,000	0.00 Client	Buy
14:23:10	R2030	On 04/11/2021			Bond Future	1	48,700,000	0.00 Client	Buy
14:23:10	R2030	On 04/11/2021			Bond Future	1	1,500,000	0.00 Member	Sell
14:23:10	R2030	On 04/11/2021			Bond Future	1	100,000	0.00 Client	Buy
14:23:10	R2030	On 04/11/2021			Bond Future	1	3,500,000	0.00 Member	Buy
14:23:10	R2030	On 04/11/2021			Bond Future	1	32,300,000	0.00 Member	Buy
14:23:10	R2030	On 04/11/2021			Bond Future	1	5,800,000	0.00 Client	Buy
14:23:10	R2030	On 04/11/2021			Bond Future	1	300,000	0.00 Client	Buy
14:23:10	R2030	On 04/11/2021			Bond Future	1	5,800,000	0.00 Member	Buy
14:23:10	R2030	On 04/11/2021			Bond Future	1	12,500,000	0.00 Member	Sell
14:23:10	R2030	On 04/11/2021			Bond Future	1	12,500,000	0.00 Client	Buy
14:23:10	R2030	On 04/11/2021			Bond Future	1	12,500,000	0.00 Member	Buy
14:23:10	R2030	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Sell
14:23:10	R2030	On 04/11/2021			Bond Future	1	3,500,000	0.00 Client	Buy
14:23:10	R2030	On 04/11/2021			Bond Future	1	18,700,000	0.00 Client	Buy
14:23:10	R2030	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Buy
14:23:10	R2030	On 04/11/2021			Bond Future	1	1,500,000	0.00 Member	Buy
14:23:10	R2030	On 04/11/2021			Bond Future	1	48,700,000	0.00 Member	Sell
14:23:10	R2030	On 04/11/2021			Bond Future	1	48,700,000	0.00 Member	Buy
14:23:10	R2030	On 04/11/2021			Bond Future	1	18,700,000	0.00 Member	Sell
14:23:10	R2030	On 04/11/2021			Bond Future	1	1,600,000	0.00 Member	Sell
14:23:10	R2030	On 04/11/2021			Bond Future	1	1,600,000	0.00 Client	Buy
14:23:10	R2030	On 04/11/2021			Bond Future	1	1,600,000	0.00 Member	Buy
14:23:10	R2030	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
14:23:10	R2030	On 04/11/2021			Bond Future	1	3,500,000	0.00 Member	Sell
14:23:10	R2030	On 04/11/2021			Bond Future	1	18,700,000	0.00 Member	Buy
14:23:10	R2030	On 04/11/2021			Bond Future	1	32,300,000	0.00 Client	Buy
14:23:10	R2030	On 04/11/2021			Bond Future	1	32,300,000	0.00 Member	Sell
14:23:10	R2030	On 04/11/2021			Bond Future	1	5,800,000	0.00 Member	Sell
14:23:10	R2030	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
14:23:10	R2030	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						82	2,394,600,000	0.00	
11:01:49	R2032	On 05/08/2021			Bond Future	1	129,000,000	0.00 Member	Sell
11:01:49	R2032	On 04/11/2021			Bond Future	1	129,000,000	0.00 Member	Buy
11:01:49	R2032	On 04/11/2021			Bond Future	1	129,000,000	0.00 Member	Sell
11:01:49	R2032	On 05/08/2021			Bond Future	1	129,000,000	0.00 Member	Buy
11:19:18	R2032	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
11:19:18	R2032	On 05/08/2021			Bond Future	1	129,000,000	0.00 Member	Buy
11:19:28	R2032	On 04/11/2021			Bond Future	1	200,000	0.00 Member	Buy
11:19:28	R2032	On 04/11/2021			Bond Future	1	129,000,000	0.00 Member	Sell
14:25:59	R2032	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Buy
14:25:59	R2032	On 05/08/2021			Bond Future	1	1,500,000	0.00 Client	Sell
14:25:59	R2032	On 05/08/2021			Bond Future	1	1,400,000	0.00 Client	Sell
14:25:59	R2032	On 05/08/2021			Bond Future	1	48,500,000	0.00 Client	Sell
14:25:59	R2032	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Buy
14:25:59	R2032	On 05/08/2021			Bond Future	1	32,100,000	0.00 Member	Sell
14:25:59	R2032	On 05/08/2021			Bond Future	1	5,800,000	0.00 Member	Buy
14:25:59	R2032	On 05/08/2021			Bond Future	1	5,800,000	0.00 Client	Sell
14:25:59	R2032	On 05/08/2021			Bond Future	1	5,800,000	0.00 Member	Sell
14:25:59	R2032	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Sell
14:25:59	R2032	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Sell
14:25:59	R2032	On 05/08/2021			Bond Future	1	12,400,000	0.00 Member	Sell
14:25:59	R2032	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Buy
14:25:59	R2032	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Sell
14:25:59	R2032	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Sell
14:25:59	R2032	On 05/08/2021			Bond Future	1	3,400,000	0.00 Member	Sell
14:25:59	R2032	On 05/08/2021			Bond Future	1	32,100,000	0.00 Member	Buy
14:25:59	R2032	On 05/08/2021			Bond Future	1	12,400,000	0.00 Member	Buy
14:25:59	R2032	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Sell
14:25:59	R2032	On 05/08/2021			Bond Future	1	48,500,000	0.00 Member	Sell
14:25:59	R2032	On 05/08/2021			Bond Future	1	48,500,000	0.00 Member	Buy
14:25:59	R2032	On 05/08/2021			Bond Future	1	12,400,000	0.00 Client	Sell
14:25:59	R2032	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Buy
14:25:59	R2032	On 05/08/2021			Bond Future	1	5,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:25:59	R2032	On 05/08/2021			Bond Future	1	3,400,000	0.00 Member	Buy
14:25:59	R2032	On 05/08/2021			Bond Future	1	3,400,000	0.00 Client	Sell
14:25:59	R2032	On 05/08/2021			Bond Future	1	32,100,000	0.00 Client	Sell
14:26:00	R2032	On 05/08/2021			Bond Future	1	18,600,000	0.00 Client	Sell
14:26:00	R2032	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Buy
14:26:00	R2032	On 05/08/2021			Bond Future	1	18,600,000	0.00 Member	Buy
14:26:00	R2032	On 05/08/2021			Bond Future	1	18,600,000	0.00 Member	Sell
14:26:00	R2032	On 05/08/2021			Bond Future	1	200,000	0.00 Client	Sell
14:31:32	R2032	On 04/11/2021			Bond Future	1	1,500,000	0.00 Member	Sell
14:31:32	R2032	On 04/11/2021			Bond Future	1	1,500,000	0.00 Client	Buy
14:31:32	R2032	On 04/11/2021			Bond Future	1	32,100,000	0.00 Member	Buy
14:31:32	R2032	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Buy
14:31:32	R2032	On 04/11/2021			Bond Future	1	3,400,000	0.00 Member	Sell
14:31:32	R2032	On 04/11/2021			Bond Future	1	3,400,000	0.00 Client	Buy
14:31:32	R2032	On 04/11/2021			Bond Future	1	1,500,000	0.00 Member	Buy
14:31:32	R2032	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
14:31:32	R2032	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
14:31:32	R2032	On 04/11/2021			Bond Future	1	3,400,000	0.00 Member	Buy
14:31:32	R2032	On 04/11/2021			Bond Future	1	32,100,000	0.00 Member	Sell
14:31:32	R2032	On 04/11/2021			Bond Future	1	32,100,000	0.00 Client	Buy
14:31:33	R2032	On 04/11/2021			Bond Future	1	1,400,000	0.00 Client	Buy
14:31:33	R2032	On 04/11/2021			Bond Future	1	48,500,000	0.00 Client	Buy
14:31:33	R2032	On 04/11/2021			Bond Future	1	18,600,000	0.00 Client	Buy
14:31:33	R2032	On 04/11/2021			Bond Future	1	200,000	0.00 Client	Buy
14:31:33	R2032	On 04/11/2021			Bond Future	1	48,500,000	0.00 Member	Sell
14:31:33	R2032	On 04/11/2021			Bond Future	1	1,400,000	0.00 Member	Sell
14:31:33	R2032	On 04/11/2021			Bond Future	1	1,400,000	0.00 Member	Buy
14:31:33	R2032	On 04/11/2021			Bond Future	1	48,500,000	0.00 Member	Buy
14:31:33	R2032	On 04/11/2021			Bond Future	1	18,600,000	0.00 Member	Buy
14:31:33	R2032	On 04/11/2021			Bond Future	1	12,400,000	0.00 Member	Sell
14:31:33	R2032	On 04/11/2021			Bond Future	1	200,000	0.00 Member	Sell
14:31:33	R2032	On 04/11/2021			Bond Future	1	18,600,000	0.00 Member	Sell
14:31:33	R2032	On 04/11/2021			Bond Future	1	5,800,000	0.00 Client	Buy
14:31:33	R2032	On 04/11/2021			Bond Future	1	12,400,000	0.00 Member	Buy
14:31:33	R2032	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:31:33	R2032	On 04/11/2021			Bond Future	1	100,000	0.00 Client	Buy
14:31:33	R2032	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Buy
14:31:33	R2032	On 04/11/2021			Bond Future	1	12,400,000	0.00 Client	Buy
14:31:33	R2032	On 04/11/2021			Bond Future	1	5,800,000	0.00 Member	Sell
14:31:33	R2032	On 04/11/2021			Bond Future	1	5,800,000	0.00 Member	Buy
Total for R2032 Bond Future						72	1,548,000,000	0.00	
10:14:35	R2035	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Buy
10:14:35	R2035	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Sell
10:44:02	R2035	On 04/11/2021			Bond Future	1	900,000	0.00 Client	Buy
10:44:02	R2035	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Sell
Total for R2035 Bond Future						4	3,600,000	0.00	
12:23:53	R2037	On 04/11/2021			Bond Future	1	150,000,000	0.00 Member	Sell
12:44:45	R2037	On 04/11/2021			Bond Future	1	150,000,000	0.00 Client	Buy
Total for R2037 Bond Future						2	300,000,000	0.00	
11:51:24	R2040	On 04/11/2021			Bond Future	1	13,800,000	0.00 Member	Sell
11:59:10	R2040	On 04/11/2021			Bond Future	1	13,800,000	0.00 Client	Buy
Total for R2040 Bond Future						2	27,600,000	0.00	
13:37:41	R2048	On 04/11/2021			Bond Future	1	300,000,000	0.00 Client	Sell
13:37:41	R2048	On 05/08/2021			Bond Future	1	300,000,000	0.00 Client	Buy
13:37:41	R2048	On 05/08/2021			Bond Future	1	300,000,000	0.00 Member	Sell
13:37:41	R2048	On 04/11/2021			Bond Future	1	300,000,000	0.00 Member	Buy
Total for R2048 Bond Future						4	1,200,000,000	0.00	
13:37:41	R209	On 05/08/2021			Bond Future	1	840,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:37:41	R209	On 04/11/2021			Bond Future	1	840,000,000	0.00 Client	Buy
13:37:41	R209	On 04/11/2021			Bond Future	1	840,000,000	0.00 Member	Sell
13:37:41	R209	On 05/08/2021			Bond Future	1	840,000,000	0.00 Member	Buy
Total for R209 Bond Future						4	3,360,000,000	0.00	
10:14:35	R213	On 04/11/2021			Bond Future	1	2,900,000	0.00 Member	Buy
10:14:35	R213	On 04/11/2021			Bond Future	1	2,900,000	0.00 Member	Sell
10:45:07	R213	On 04/11/2021			Bond Future	1	2,900,000	0.00 Client	Buy
10:45:07	R213	On 04/11/2021			Bond Future	1	2,900,000	0.00 Member	Sell
Total for R213 Bond Future						4	11,600,000	0.00	
13:37:41	R214	On 04/11/2021			Bond Future	1	50,000,000	0.00 Client	Sell
13:37:41	R214	On 05/08/2021			Bond Future	1	50,000,000	0.00 Client	Buy
13:37:41	R214	On 05/08/2021			Bond Future	1	50,000,000	0.00 Member	Sell
13:37:41	R214	On 04/11/2021			Bond Future	1	50,000,000	0.00 Member	Buy
Total for R214 Bond Future						4	200,000,000	0.00	
Grand Total for all Instruments						213	9,260,200,000	0.00	