



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 20/09/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:45:53	R2030	On 04/11/2021		Bond Future	1	4,000,000	0.00 Member	Buy
9:45:53	R2030	On 04/11/2021		Bond Future	1	197,000,000	0.00 Member	Sell
9:51:56	R2030	On 04/11/2021		Bond Future	1	8,000,000	0.00 Client	Buy
9:51:56	R2030	On 04/11/2021		Bond Future	1	11,000,000	0.00 Member	Buy
9:51:56	R2030	On 04/11/2021		Bond Future	1	8,000,000	0.00 Member	Sell
9:51:56	R2030	On 04/11/2021		Bond Future	1	8,000,000	0.00 Member	Buy
9:51:56	R2030	On 04/11/2021		Bond Future	1	4,000,000	0.00 Member	Sell
9:51:56	R2030	On 04/11/2021		Bond Future	1	54,000,000	0.00 Client	Buy
9:51:56	R2030	On 04/11/2021		Bond Future	1	11,000,000	0.00 Member	Sell
9:51:56	R2030	On 04/11/2021		Bond Future	1	11,000,000	0.00 Client	Buy
9:51:56	R2030	On 04/11/2021		Bond Future	1	4,000,000	0.00 Client	Buy
9:51:56	R2030	On 04/11/2021		Bond Future	1	120,000,000	0.00 Client	Buy
9:51:56	R2030	On 04/11/2021		Bond Future	1	120,000,000	0.00 Member	Sell
9:51:56	R2030	On 04/11/2021		Bond Future	1	120,000,000	0.00 Member	Buy
9:51:56	R2030	On 04/11/2021		Bond Future	1	54,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:51:56	R2030	On 04/11/2021			Bond Future	1	54,000,000	0.00 Member	Buy
14:28:17	R2030	On 04/11/2021	9.25	Put	Bond Future	1	166,600,000	0.00 Member	Buy
14:28:17	R2030	On 04/11/2021			Bond Future	1	63,400,000	0.00 Member	Buy
14:28:17	R2030	On 04/11/2021			Bond Future	1	190,000,000	0.00 Member	Sell
14:28:17	R2030	On 04/11/2021	9.25	Put	Bond Future	1	500,000,000	0.00 Member	Sell
16:39:50	R2030	On 04/11/2021	9.25	Put	Bond Future	1	3,900,000	0.00 Member	Sell
16:39:50	R2030	On 04/11/2021	9.25	Put	Bond Future	1	3,900,000	0.00 Member	Buy
16:39:50	R2030	On 04/11/2021	9.25	Put	Bond Future	1	7,200,000	0.00 Member	Sell
16:39:50	R2030	On 04/11/2021	9.25	Put	Bond Future	1	7,200,000	0.00 Member	Buy
16:39:50	R2030	On 04/11/2021	9.25	Put	Bond Future	1	6,700,000	0.00 Member	Buy
16:39:50	R2030	On 04/11/2021	9.25	Put	Bond Future	1	3,900,000	0.00 Client	Buy
16:39:50	R2030	On 04/11/2021	9.25	Put	Bond Future	1	7,200,000	0.00 Client	Buy
16:39:50	R2030	On 04/11/2021	9.25	Put	Bond Future	1	6,700,000	0.00 Member	Sell
16:39:50	R2030	On 04/11/2021	9.25	Put	Bond Future	1	6,700,000	0.00 Client	Buy
16:39:50	R2030	On 04/11/2021	9.25	Put	Bond Future	1	11,200,000	0.00 Client	Buy
16:39:50	R2030	On 04/11/2021	9.25	Put	Bond Future	1	11,200,000	0.00 Member	Sell
16:39:50	R2030	On 04/11/2021	9.25	Put	Bond Future	1	11,200,000	0.00 Member	Buy
16:39:51	R2030	On 04/11/2021	9.25	Put	Bond Future	1	288,800,000	0.00 Member	Sell
16:39:51	R2030	On 04/11/2021	9.25	Put	Bond Future	1	15,600,000	0.00 Client	Buy
16:39:51	R2030	On 04/11/2021	9.25	Put	Bond Future	1	166,600,000	0.00 Member	Sell
16:39:51	R2030	On 04/11/2021	9.25	Put	Bond Future	1	166,600,000	0.00 Client	Buy
16:39:51	R2030	On 04/11/2021	9.25	Put	Bond Future	1	288,800,000	0.00 Member	Buy
16:39:51	R2030	On 04/11/2021	9.25	Put	Bond Future	1	15,600,000	0.00 Member	Sell
16:39:51	R2030	On 04/11/2021	9.25	Put	Bond Future	1	15,600,000	0.00 Member	Buy
16:39:51	R2030	On 04/11/2021	9.25	Put	Bond Future	1	288,800,000	0.00 Client	Buy
16:43:50	R2030	On 04/11/2021			Bond Future	1	109,700,000	0.00 Client	Buy
16:43:50	R2030	On 04/11/2021			Bond Future	1	63,400,000	0.00 Client	Buy
16:43:50	R2030	On 04/11/2021			Bond Future	1	6,000,000	0.00 Client	Buy
16:43:50	R2030	On 04/11/2021			Bond Future	1	4,300,000	0.00 Client	Buy
16:43:50	R2030	On 04/11/2021			Bond Future	1	1,400,000	0.00 Member	Sell
16:43:50	R2030	On 04/11/2021			Bond Future	1	2,500,000	0.00 Member	Sell
16:43:50	R2030	On 04/11/2021			Bond Future	1	2,500,000	0.00 Client	Buy
16:43:50	R2030	On 04/11/2021			Bond Future	1	2,700,000	0.00 Member	Buy
16:43:50	R2030	On 04/11/2021			Bond Future	1	4,300,000	0.00 Member	Buy
16:43:50	R2030	On 04/11/2021			Bond Future	1	109,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:43:50	R2030	On 04/11/2021			Bond Future	1	109,700,000	0.00 Member	Buy
16:43:50	R2030	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Sell
16:43:50	R2030	On 04/11/2021			Bond Future	1	1,400,000	0.00 Member	Buy
16:43:50	R2030	On 04/11/2021			Bond Future	1	2,700,000	0.00 Member	Sell
16:43:50	R2030	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Buy
16:43:50	R2030	On 04/11/2021			Bond Future	1	63,400,000	0.00 Member	Sell
16:43:50	R2030	On 04/11/2021			Bond Future	1	1,400,000	0.00 Client	Buy
16:43:50	R2030	On 04/11/2021			Bond Future	1	2,700,000	0.00 Client	Buy
16:43:50	R2030	On 04/11/2021			Bond Future	1	2,500,000	0.00 Member	Buy
16:43:50	R2030	On 04/11/2021			Bond Future	1	4,300,000	0.00 Member	Sell
Total for R2030 Bond Future						60	3,548,000,000	0.00	
14:25:22	R2037	On 04/11/2021			Bond Future	1	6,300,000	0.00 Member	Sell
14:25:22	R2037	On 04/11/2021			Bond Future	1	6,300,000	0.00 Member	Buy
14:34:33	R2037	On 04/11/2021			Bond Future	1	6,300,000	0.00 Member	Buy
14:34:33	R2037	On 04/11/2021			Bond Future	1	6,300,000	0.00 Client	Sell
Total for R2037 Bond Future						4	25,200,000	0.00	
9:03:50	R209	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Buy
9:03:50	R209	On 04/11/2021			Bond Future	1	30,000,000	0.00 Member	Sell
9:57:53	R209	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Sell
9:57:53	R209	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Sell
9:57:53	R209	On 04/11/2021			Bond Future	1	10,000,000	0.00 Client	Buy
9:57:53	R209	On 04/11/2021			Bond Future	1	10,000,000	0.00 Client	Buy
9:57:53	R209	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Sell
9:57:53	R209	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Buy
9:57:53	R209	On 04/11/2021			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R209 Bond Future						10	120,000,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					74	3,693,200,000	0.00	
