



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 07/04/2021

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 17:08:22 | R186 | On 06/05/2021 | | Bond Future | 1 | 7,800,000 | 0.00 Member | Buy |
| 17:21:01 | R186 | On 06/05/2021 | | Bond Future | 1 | 7,800,000 | 0.00 Client | Sell |
| Total for R186 Bond Future | | | | | 2 | 15,600,000 | 0.00 | |
| 12:32:53 | R2030 | On 06/05/2021 | | Bond Future | 1 | 11,200,000 | 0.00 Member | Buy |
| 12:32:53 | R2030 | On 06/05/2021 | | Bond Future | 1 | 10,000,000 | 0.00 Member | Sell |
| 13:26:53 | R2030 | On 06/05/2021 | | Bond Future | 1 | 1,200,000 | 0.00 Client | Sell |
| 13:26:53 | R2030 | On 06/05/2021 | | Bond Future | 1 | 1,200,000 | 0.00 Member | Buy |
| 13:26:53 | R2030 | On 06/05/2021 | | Bond Future | 1 | 1,200,000 | 0.00 Member | Sell |
| Total for R2030 Bond Future | | | | | 5 | 24,800,000 | 0.00 | |
| 13:01:46 | R2032 | On 06/05/2021 | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 13:01:46 | R2032 | On 06/05/2021 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 13:28:42 | R2032 | On 06/05/2021 | | | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 13:28:43 | R2032 | On 06/05/2021 | | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 13:28:43 | R2032 | On 06/05/2021 | | | Bond Future | 1 | 300,000 | 0.00 Client | Sell |
| 17:08:22 | R2032 | On 06/05/2021 | | | Bond Future | 1 | 4,000,000 | 0.00 Member | Buy |
| 17:29:38 | R2032 | On 06/05/2021 | | | Bond Future | 1 | 4,000,000 | 0.00 Client | Sell |
| Total for R2032 Bond Future | | | | | | 7 | 10,600,000 | 0.00 | |
| 12:32:53 | R2035 | On 06/05/2021 | | | Bond Future | 1 | 12,100,000 | 0.00 Member | Buy |
| 12:32:53 | R2035 | On 06/05/2021 | | | Bond Future | 1 | 5,900,000 | 0.00 Member | Sell |
| 13:01:46 | R2035 | On 06/05/2021 | | | Bond Future | 1 | 47,300,000 | 0.00 Member | Buy |
| 13:01:46 | R2035 | On 06/05/2021 | | | Bond Future | 1 | 47,300,000 | 0.00 Member | Sell |
| 13:24:59 | R2035 | On 06/05/2021 | | | Bond Future | 1 | 5,500,000 | 0.00 Member | Buy |
| 13:24:59 | R2035 | On 06/05/2021 | | | Bond Future | 1 | 700,000 | 0.00 Member | Buy |
| 13:24:59 | R2035 | On 06/05/2021 | | | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 13:24:59 | R2035 | On 06/05/2021 | | | Bond Future | 1 | 5,500,000 | 0.00 Member | Sell |
| 13:24:59 | R2035 | On 06/05/2021 | | | Bond Future | 1 | 5,900,000 | 0.00 Member | Buy |
| 13:24:59 | R2035 | On 06/05/2021 | | | Bond Future | 1 | 5,900,000 | 0.00 Client | Sell |
| 13:24:59 | R2035 | On 06/05/2021 | | | Bond Future | 1 | 700,000 | 0.00 Client | Sell |
| 13:24:59 | R2035 | On 06/05/2021 | | | Bond Future | 1 | 5,500,000 | 0.00 Client | Sell |
| Total for R2035 Bond Future | | | | | | 12 | 143,000,000 | 0.00 | |
| 8:58:30 | R2037 | On 06/05/2021 | | | Bond Future | 1 | 23,000,000 | 0.00 Member | Sell |
| 10:13:58 | R2037 | On 06/05/2021 | | | Bond Future | 1 | 2,100,000 | 0.00 Member | Buy |
| 10:18:16 | R2037 | On 06/05/2021 | | | Bond Future | 1 | 20,900,000 | 0.00 Member | Sell |
| 10:18:16 | R2037 | On 06/05/2021 | | | Bond Future | 1 | 20,900,000 | 0.00 Client | Buy |
| 10:18:16 | R2037 | On 06/05/2021 | | | Bond Future | 1 | 20,900,000 | 0.00 Member | Buy |
| 10:18:16 | R2037 | On 06/05/2021 | | | Bond Future | 1 | 2,100,000 | 0.00 Client | Buy |
| 10:18:16 | R2037 | On 06/05/2021 | | | Bond Future | 1 | 2,100,000 | 0.00 Member | Sell |
| 17:08:22 | R2037 | On 06/05/2021 | | | Bond Future | 1 | 3,800,000 | 0.00 Member | Buy |
| 17:08:22 | R2037 | On 06/05/2021 | | | Bond Future | 1 | 3,800,000 | 0.00 Member | Sell |
| 17:27:37 | R2037 | On 06/05/2021 | | | Bond Future | 1 | 3,800,000 | 0.00 Client | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 17:27:37 | R2037 | On 06/05/2021 | | Bond Future | 1 | 3,800,000 | 0.00 Member | Buy |
| Total for R2037 Bond Future | | | | | 11 | 107,200,000 | 0.00 | |
| 15:17:44 | R2040 | On 06/05/2021 | | Bond Future | 1 | 375,000,000 | 0.00 Member | Sell |
| 15:17:44 | R2040 | On 06/05/2021 | | Bond Future | 1 | 375,000,000 | 0.00 Member | Buy |
| 15:22:40 | R2040 | On 06/05/2021 | | Bond Future | 1 | 375,000,000 | 0.00 Client | Buy |
| 15:22:40 | R2040 | On 06/05/2021 | | Bond Future | 1 | 375,000,000 | 0.00 Member | Sell |
| 17:08:22 | R2040 | On 06/05/2021 | | Bond Future | 1 | 6,300,000 | 0.00 Member | Buy |
| 17:08:22 | R2040 | On 06/05/2021 | | Bond Future | 1 | 6,300,000 | 0.00 Member | Sell |
| 17:22:27 | R2040 | On 06/05/2021 | | Bond Future | 1 | 6,300,000 | 0.00 Member | Buy |
| 17:22:27 | R2040 | On 06/05/2021 | | Bond Future | 1 | 6,300,000 | 0.00 Client | Sell |
| Total for R2040 Bond Future | | | | | 8 | 1,525,200,000 | 0.00 | |
| Grand Total for all Instruments | | | | | 45 | 1,826,400,000 | 0.00 | |