



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 15/06/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:33:01	R186	On 05/08/2021		Bond Future	1	98,500,000	0.00 Member	Sell
11:23:27	R186	On 05/08/2021		Bond Future	1	2,500,000	0.00 Member	Buy
11:24:53	R186	On 05/08/2021		Bond Future	1	13,100,000	0.00 Member	Sell
11:24:53	R186	On 05/08/2021		Bond Future	1	13,100,000	0.00 Client	Buy
11:24:53	R186	On 05/08/2021		Bond Future	1	13,100,000	0.00 Member	Buy
11:24:53	R186	On 05/08/2021		Bond Future	1	60,600,000	0.00 Client	Buy
11:24:53	R186	On 05/08/2021		Bond Future	1	2,700,000	0.00 Member	Buy
11:24:53	R186	On 05/08/2021		Bond Future	1	2,800,000	0.00 Client	Buy
11:24:53	R186	On 05/08/2021		Bond Future	1	1,600,000	0.00 Client	Buy
11:24:53	R186	On 05/08/2021		Bond Future	1	2,800,000	0.00 Member	Buy
11:24:53	R186	On 05/08/2021		Bond Future	1	60,600,000	0.00 Member	Sell
11:24:53	R186	On 05/08/2021		Bond Future	1	60,600,000	0.00 Member	Buy
11:24:53	R186	On 05/08/2021		Bond Future	1	1,600,000	0.00 Member	Sell
11:24:53	R186	On 05/08/2021		Bond Future	1	1,600,000	0.00 Member	Buy
11:24:53	R186	On 05/08/2021		Bond Future	1	10,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:24:53	R186	On 05/08/2021			Bond Future	1	2,500,000	0.00 Member	Sell
11:24:53	R186	On 05/08/2021			Bond Future	1	2,500,000	0.00 Client	Buy
11:24:53	R186	On 05/08/2021			Bond Future	1	4,900,000	0.00 Client	Buy
11:24:53	R186	On 05/08/2021			Bond Future	1	4,900,000	0.00 Member	Buy
11:24:53	R186	On 05/08/2021			Bond Future	1	2,700,000	0.00 Member	Sell
11:24:53	R186	On 05/08/2021			Bond Future	1	4,900,000	0.00 Member	Sell
11:24:53	R186	On 05/08/2021			Bond Future	1	10,300,000	0.00 Client	Buy
11:24:53	R186	On 05/08/2021			Bond Future	1	2,700,000	0.00 Client	Buy
11:24:53	R186	On 05/08/2021			Bond Future	1	2,800,000	0.00 Member	Sell
11:24:53	R186	On 05/08/2021			Bond Future	1	10,300,000	0.00 Member	Sell
11:30:59	R186	On 05/08/2021			Bond Future	1	1,900,000	0.00 Client	Sell
11:30:59	R186	On 05/08/2021			Bond Future	1	1,900,000	0.00 Member	Buy
14:40:54	R186	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Sell
14:40:54	R186	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Buy
15:16:45	R186	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Sell
15:16:45	R186	On 05/08/2021			Bond Future	1	25,000,000	0.00 Client	Buy
Total for R186 Bond Future						31	497,800,000	0.00	
16:06:33	R2023	On 05/08/2021			Bond Future	1	13,000,000	0.00 Member	Sell
16:06:33	R2023	On 05/08/2021			Bond Future	1	13,000,000	0.00 Client	Buy
Total for R2023 Bond Future						2	26,000,000	0.00	
11:30:59	R2030	On 05/08/2021			Bond Future	1	1,000,000	0.00 Client	Sell
11:30:59	R2030	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Buy
13:51:29	R2030	On 05/08/2021			Bond Future	1	400,000	0.00 Member	Buy
13:51:29	R2030	On 05/08/2021			Bond Future	1	400,000	0.00 Member	Sell
14:27:33	R2030	On 05/08/2021			Bond Future	1	400,000	0.00 Member	Sell
14:27:33	R2030	On 05/08/2021			Bond Future	1	400,000	0.00 Client	Buy
Total for R2030 Bond Future						6	3,600,000	0.00	
13:51:29	R2032	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:51:29	R2032	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Sell
14:28:01	R2032	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Sell
14:28:01	R2032	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Buy
Total for R2032 Bond Future						4	400,000	0.00	
10:33:01	R2035	On 05/08/2021			Bond Future	1	4,900,000	0.00 Member	Sell
11:15:23	R2035	On 05/08/2021			Bond Future	1	4,900,000	0.00 Member	Buy
11:18:01	R2035	On 05/08/2021			Bond Future	1	4,900,000	0.00 Client	Buy
11:18:01	R2035	On 05/08/2021			Bond Future	1	4,900,000	0.00 Member	Sell
11:30:59	R2035	On 05/08/2021			Bond Future	1	500,000	0.00 Client	Buy
11:30:59	R2035	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Sell
13:51:29	R2035	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Buy
13:51:29	R2035	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Sell
14:28:27	R2035	On 05/08/2021			Bond Future	1	700,000	0.00 Client	Buy
14:28:27	R2035	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Sell
15:16:42	R2035	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Sell
15:16:42	R2035	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Buy
15:21:35	R2035	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Buy
15:21:35	R2035	On 05/08/2021			Bond Future	1	300,000	0.00 Client	Sell
Total for R2035 Bond Future						14	24,600,000	0.00	
11:30:59	R2037	On 05/08/2021			Bond Future	1	500,000	0.00 Client	Buy
11:30:59	R2037	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Sell
Total for R2037 Bond Future						2	1,000,000	0.00	
10:05:05	R2044	On 05/08/2021			Bond Future	1	2,800,000	0.00 Member	Buy
10:05:05	R2044	On 05/08/2021			Bond Future	1	2,800,000	0.00 Member	Sell
13:57:27	R2044	On 05/08/2021			Bond Future	1	2,800,000	0.00 Client	Buy
13:57:27	R2044	On 05/08/2021			Bond Future	1	2,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						4	11,200,000	0.00	
11:57:57	R209	On 04/11/2021	10.50	Put	Bond Future	1	100,000,000	0.00 Member	Sell
11:57:57	R209	On 04/11/2021	10.50	Put	Bond Future	1	100,000,000	0.00 Member	Buy
11:59:52	R209	On 04/11/2021			Bond Future	1	15,000,000	0.00 Member	Buy
11:59:52	R209	On 04/11/2021	10.00	Put	Bond Future	1	100,000,000	0.00 Member	Buy
11:59:52	R209	On 04/11/2021	10.00	Put	Bond Future	1	100,000,000	0.00 Member	Sell
11:59:52	R209	On 04/11/2021			Bond Future	1	15,000,000	0.00 Member	Sell
13:51:29	R209	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Buy
13:51:29	R209	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Sell
14:01:29	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Member	Sell
14:01:29	R209	On 04/11/2021	10.50	Put	Bond Future	1	100,000,000	0.00 Member	Buy
14:01:39	R209	On 04/11/2021	10.00	Put	Bond Future	1	50,000,000	0.00 Member	Buy
14:01:39	R209	On 04/11/2021	10.00	Put	Bond Future	1	100,000,000	0.00 Member	Sell
14:01:46	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
14:01:46	R209	On 04/11/2021			Bond Future	1	15,000,000	0.00 Member	Sell
14:28:56	R209	On 05/08/2021			Bond Future	1	1,000,000	0.00 Client	Buy
14:28:56	R209	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Sell
15:10:10	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Member	Sell
15:10:10	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Client	Sell
15:10:10	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Sell
15:10:10	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Member	Sell
15:10:10	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Member	Buy
15:10:10	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Member	Sell
15:10:10	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Buy
15:10:10	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Member	Buy
15:10:10	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Client	Sell
15:10:10	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Client	Sell
15:10:10	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Client	Sell
15:10:10	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Member	Buy
15:10:11	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Member	Buy
15:10:11	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Member	Buy
15:10:11	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Client	Sell
15:10:11	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:10:11	R209	On 04/11/2021	10.50	Put	Bond Future	1	25,000,000	0.00 Member	Buy
15:10:11	R209	On 04/11/2021	10.50	Put	Bond Future	1	25,000,000	0.00 Member	Sell
15:10:11	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Member	Buy
15:10:11	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Member	Sell
15:10:11	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Member	Buy
15:10:11	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Client	Sell
15:10:11	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Member	Sell
15:10:11	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Client	Sell
15:10:11	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Client	Sell
15:10:11	R209	On 04/11/2021	10.50	Put	Bond Future	1	25,000,000	0.00 Client	Sell
15:12:08	R209	On 04/11/2021	10.00	Put	Bond Future	1	5,000,000	0.00 Member	Sell
15:12:08	R209	On 04/11/2021	10.00	Put	Bond Future	1	2,500,000	0.00 Client	Buy
15:12:08	R209	On 04/11/2021	10.00	Put	Bond Future	1	2,500,000	0.00 Client	Buy
15:12:08	R209	On 04/11/2021	10.00	Put	Bond Future	1	7,500,000	0.00 Client	Buy
15:12:08	R209	On 04/11/2021	10.00	Put	Bond Future	1	2,500,000	0.00 Client	Buy
15:12:08	R209	On 04/11/2021	10.00	Put	Bond Future	1	2,500,000	0.00 Member	Sell
15:12:08	R209	On 04/11/2021	10.00	Put	Bond Future	1	2,500,000	0.00 Member	Buy
15:12:08	R209	On 04/11/2021	10.00	Put	Bond Future	1	5,000,000	0.00 Client	Buy
15:12:08	R209	On 04/11/2021	10.00	Put	Bond Future	1	2,500,000	0.00 Member	Sell
15:12:08	R209	On 04/11/2021	10.00	Put	Bond Future	1	5,000,000	0.00 Member	Buy
15:12:08	R209	On 04/11/2021	10.00	Put	Bond Future	1	2,500,000	0.00 Member	Sell
15:12:08	R209	On 04/11/2021	10.00	Put	Bond Future	1	2,500,000	0.00 Member	Buy
15:12:08	R209	On 04/11/2021	10.00	Put	Bond Future	1	2,500,000	0.00 Member	Buy
15:12:08	R209	On 04/11/2021	10.00	Put	Bond Future	1	7,500,000	0.00 Member	Sell
15:12:08	R209	On 04/11/2021	10.00	Put	Bond Future	1	7,500,000	0.00 Member	Buy
15:12:09	R209	On 04/11/2021	10.00	Put	Bond Future	1	50,000,000	0.00 Client	Buy
15:12:09	R209	On 04/11/2021	10.00	Put	Bond Future	1	2,500,000	0.00 Member	Sell
15:12:09	R209	On 04/11/2021	10.00	Put	Bond Future	1	25,000,000	0.00 Client	Buy
15:12:09	R209	On 04/11/2021	10.00	Put	Bond Future	1	2,500,000	0.00 Client	Buy
15:12:09	R209	On 04/11/2021	10.00	Put	Bond Future	1	50,000,000	0.00 Member	Sell
15:12:09	R209	On 04/11/2021	10.00	Put	Bond Future	1	2,500,000	0.00 Client	Buy
15:12:09	R209	On 04/11/2021	10.00	Put	Bond Future	1	2,500,000	0.00 Member	Buy
15:12:09	R209	On 04/11/2021	10.00	Put	Bond Future	1	2,500,000	0.00 Member	Sell
15:12:09	R209	On 04/11/2021	10.00	Put	Bond Future	1	2,500,000	0.00 Member	Buy
15:12:09	R209	On 04/11/2021	10.00	Put	Bond Future	1	25,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:12:09	R209	On 04/11/2021	10.00	Put	Bond Future	1	25,000,000	0.00 Member	Buy
15:13:36	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Buy
15:13:36	R209	On 04/11/2021			Bond Future	1	8,000,000	0.00 Member	Sell
15:13:36	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Buy
15:13:36	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Sell
15:13:36	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Buy
15:13:36	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Buy
15:13:36	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Buy
15:13:36	R209	On 04/11/2021			Bond Future	1	8,000,000	0.00 Client	Buy
15:13:36	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Buy
15:13:36	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Sell
15:13:36	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Buy
15:13:36	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Buy
15:13:36	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Sell
15:13:36	R209	On 04/11/2021			Bond Future	1	8,000,000	0.00 Member	Buy
15:13:36	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Buy
15:13:36	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Sell
15:13:36	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
16:36:38	R209	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Buy
16:36:38	R209	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Sell
16:44:47	R209	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Sell
16:44:47	R209	On 05/08/2021			Bond Future	1	1,400,000	0.00 Client	Buy
Total for R209 Bond Future						89	1,299,600,000	0.00	
11:30:59	R213	On 05/08/2021			Bond Future	1	500,000	0.00 Client	Buy
11:30:59	R213	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Sell
13:51:29	R213	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Buy
13:51:29	R213	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
14:26:04	R213	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
14:26:04	R213	On 05/08/2021			Bond Future	1	200,000	0.00 Client	Buy
Total for R213 Bond Future						6	1,800,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:30:59	R214	On 05/08/2021		Bond Future	1	500,000	0.00 Client	Buy
11:30:59	R214	On 05/08/2021		Bond Future	1	500,000	0.00 Member	Sell
Total for R214 Bond Future					2	1,000,000	0.00	
Grand Total for all Instruments					160	1,867,000,000	0.00	