



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 19/08/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:12:32	I2038	On 04/11/2021		Bond Future	1	2,800,000	0.00 Member	Sell
17:12:32	I2038	On 04/11/2021		Bond Future	1	2,800,000	0.00 Member	Buy
17:17:53	I2038	On 04/11/2021		Bond Future	1	2,800,000	0.00 Member	Sell
17:17:53	I2038	On 04/11/2021		Bond Future	1	2,800,000	0.00 Client	Buy
Total for I2038 Bond Future					4	11,200,000	0.00	
17:12:32	I2046	On 04/11/2021		Bond Future	1	5,300,000	0.00 Member	Sell
17:12:32	I2046	On 04/11/2021		Bond Future	1	5,300,000	0.00 Member	Buy
17:18:04	I2046	On 04/11/2021		Bond Future	1	5,300,000	0.00 Member	Sell
17:18:04	I2046	On 04/11/2021		Bond Future	1	5,300,000	0.00 Client	Buy
Total for I2046 Bond Future					4	21,200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:12:32	I2050	On 04/11/2021			Bond Future	1	3,400,000	0.00 Member	Sell
17:12:32	I2050	On 04/11/2021			Bond Future	1	3,400,000	0.00 Member	Buy
17:18:14	I2050	On 04/11/2021			Bond Future	1	3,400,000	0.00 Client	Buy
17:18:14	I2050	On 04/11/2021			Bond Future	1	3,400,000	0.00 Member	Sell
Total for I2050 Bond Future						4	13,600,000	0.00	
12:19:26	R186	On 04/11/2021			Bond Future	1	2,600,000	0.00 Member	Sell
12:34:35	R186	On 04/11/2021			Bond Future	1	2,600,000	0.00 Client	Buy
Total for R186 Bond Future						2	5,200,000	0.00	
17:12:32	R202	On 04/08/2022			Bond Future	1	8,500,000	0.00 Member	Sell
17:12:32	R202	On 04/08/2022			Bond Future	1	8,500,000	0.00 Member	Buy
17:18:22	R202	On 04/08/2022			Bond Future	1	8,500,000	0.00 Member	Sell
17:18:22	R202	On 04/08/2022			Bond Future	1	8,500,000	0.00 Client	Buy
Total for R202 Bond Future						4	34,000,000	0.00	
10:55:57	R2030	On 04/11/2021			Bond Future	1	26,700,000	0.00 Member	Sell
10:55:57	R2030	On 04/11/2021			Bond Future	1	26,700,000	0.00 Member	Buy
11:19:21	R2030	On 04/11/2021			Bond Future	1	26,700,000	0.00 Client	Buy
11:19:21	R2030	On 04/11/2021			Bond Future	1	26,700,000	0.00 Member	Sell
Total for R2030 Bond Future						4	106,800,000	0.00	
10:55:57	R2032	On 04/11/2021			Bond Future	1	41,300,000	0.00 Member	Sell
10:55:57	R2032	On 04/11/2021			Bond Future	1	41,300,000	0.00 Member	Buy
11:19:07	R2032	On 04/11/2021			Bond Future	1	41,300,000	0.00 Member	Sell
11:19:07	R2032	On 04/11/2021			Bond Future	1	41,300,000	0.00 Client	Buy
11:20:23	R2032	On 04/11/2021			Bond Future	1	1,300,000	0.00 Member	Buy
11:20:23	R2032	On 04/11/2021			Bond Future	1	1,300,000	0.00 Member	Sell
11:22:01	R2032	On 04/11/2021			Bond Future	1	1,300,000	0.00 Member	Buy
11:22:01	R2032	On 04/11/2021			Bond Future	1	1,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						8	170,400,000	0.00	
10:55:57	R2035	On 04/11/2021			Bond Future	1	8,600,000	0.00 Member	Sell
10:55:57	R2035	On 04/11/2021			Bond Future	1	8,600,000	0.00 Member	Buy
11:19:38	R2035	On 04/11/2021			Bond Future	1	8,600,000	0.00 Member	Sell
11:19:38	R2035	On 04/11/2021			Bond Future	1	8,600,000	0.00 Client	Buy
17:12:05	R2035	On 03/02/2022	9.92	Call	Bond Future	1	18,800,000	0.00 Member	Sell
17:12:05	R2035	On 03/02/2022	11.11	Put	Bond Future	1	18,800,000	0.00 Member	Sell
17:12:05	R2035	On 03/02/2022	10.61	Put	Bond Future	1	18,800,000	0.00 Member	Buy
17:12:05	R2035	On 03/02/2022	11.11	Put	Bond Future	1	20,000,000	0.00 Member	Buy
17:12:05	R2035	On 03/02/2022	10.61	Put	Bond Future	1	20,000,000	0.00 Member	Sell
17:12:05	R2035	On 03/02/2022	9.92	Call	Bond Future	1	20,000,000	0.00 Member	Buy
17:24:20	R2035	On 03/02/2022	9.92	Call	Bond Future	1	1,200,000	0.00 Member	Sell
17:24:31	R2035	On 03/02/2022	11.11	Put	Bond Future	1	1,200,000	0.00 Member	Sell
17:24:45	R2035	On 03/02/2022	10.61	Put	Bond Future	1	1,200,000	0.00 Member	Buy
17:25:27	R2035	On 03/02/2022	9.92	Call	Bond Future	1	18,800,000	0.00 Member	Sell
17:25:27	R2035	On 03/02/2022	9.92	Call	Bond Future	1	18,800,000	0.00 Member	Buy
17:26:05	R2035	On 03/02/2022	11.11	Put	Bond Future	1	18,800,000	0.00 Client	Sell
17:26:05	R2035	On 03/02/2022	11.11	Put	Bond Future	1	18,800,000	0.00 Member	Buy
17:26:18	R2035	On 03/02/2022	10.61	Put	Bond Future	1	18,800,000	0.00 Client	Buy
17:26:18	R2035	On 03/02/2022	10.61	Put	Bond Future	1	18,800,000	0.00 Member	Sell
17:36:26	R2035	On 03/02/2022	9.92	Call	Bond Future	1	1,200,000	0.00 Client	Sell
17:36:26	R2035	On 03/02/2022	9.92	Call	Bond Future	1	1,200,000	0.00 Member	Buy
17:37:21	R2035	On 03/02/2022	11.11	Put	Bond Future	1	1,200,000	0.00 Member	Buy
17:37:21	R2035	On 03/02/2022	11.11	Put	Bond Future	1	1,200,000	0.00 Client	Sell
17:37:34	R2035	On 03/02/2022	10.61	Put	Bond Future	1	1,200,000	0.00 Member	Sell
17:37:34	R2035	On 03/02/2022	10.61	Put	Bond Future	1	1,200,000	0.00 Client	Buy
17:45:46	R2035	On 04/11/2021			Bond Future	1	123,000,000	0.00 Member	Buy
17:55:04	R2035	On 04/11/2021			Bond Future	1	123,000,000	0.00 Client	Sell
17:57:43	R2035	On 03/02/2022	9.92	Call	Bond Future	1	18,800,000	0.00 Member	Buy
17:57:43	R2035	On 03/02/2022	9.92	Call	Bond Future	1	18,800,000	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						29	558,000,000	0.00	
10:55:57	R2037	On 04/11/2021			Bond Future	1	55,200,000	0.00 Member	Sell
10:55:57	R2037	On 04/11/2021			Bond Future	1	55,200,000	0.00 Member	Buy
11:18:31	R2037	On 04/11/2021			Bond Future	1	55,200,000	0.00 Member	Sell
11:18:31	R2037	On 04/11/2021			Bond Future	1	55,200,000	0.00 Client	Buy
17:45:46	R2037	On 04/11/2021			Bond Future	1	122,000,000	0.00 Member	Buy
17:55:39	R2037	On 04/11/2021			Bond Future	1	122,000,000	0.00 Client	Sell
Total for R2037 Bond Future						6	464,800,000	0.00	
10:55:57	R2040	On 04/11/2021			Bond Future	1	27,300,000	0.00 Member	Buy
10:55:57	R2040	On 04/11/2021			Bond Future	1	27,300,000	0.00 Member	Sell
11:19:57	R2040	On 04/11/2021			Bond Future	1	27,300,000	0.00 Member	Buy
11:19:57	R2040	On 04/11/2021			Bond Future	1	27,300,000	0.00 Client	Sell
17:45:46	R2040	On 04/11/2021			Bond Future	1	127,000,000	0.00 Member	Buy
17:56:09	R2040	On 04/11/2021			Bond Future	1	127,000,000	0.00 Client	Sell
Total for R2040 Bond Future						6	363,200,000	0.00	
10:55:57	R2044	On 04/11/2021			Bond Future	1	17,400,000	0.00 Member	Buy
10:55:57	R2044	On 04/11/2021			Bond Future	1	17,400,000	0.00 Member	Sell
11:20:09	R2044	On 04/11/2021			Bond Future	1	17,400,000	0.00 Client	Sell
11:20:09	R2044	On 04/11/2021			Bond Future	1	17,400,000	0.00 Member	Buy
Total for R2044 Bond Future						4	69,600,000	0.00	
10:55:57	R2048	On 04/11/2021			Bond Future	1	56,400,000	0.00 Member	Buy
10:55:57	R2048	On 04/11/2021			Bond Future	1	56,400,000	0.00 Member	Sell
11:20:31	R2048	On 04/11/2021			Bond Future	1	56,400,000	0.00 Client	Sell
11:20:31	R2048	On 04/11/2021			Bond Future	1	56,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						4	225,600,000	0.00	
10:55:57	R214	On 04/11/2021			Bond Future	1	3,900,000	0.00 Member	Buy
10:55:57	R214	On 04/11/2021			Bond Future	1	3,900,000	0.00 Member	Sell
11:18:18	R214	On 04/11/2021			Bond Future	1	3,900,000	0.00 Member	Buy
11:18:18	R214	On 04/11/2021			Bond Future	1	3,900,000	0.00 Client	Sell
Total for R214 Bond Future						4	15,600,000	0.00	
Grand Total for all Instruments						83	2,059,200,000	0.00	