



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 11/03/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
9:13:47	R186	On 06/05/2021	7.60	Call	Bond Future	1	500,000,000	0.00 Member	Buy
9:13:47	R186	On 06/05/2021	7.60	Put	Bond Future	1	500,000,000	0.00 Member	Buy
9:13:47	R186	On 06/05/2021	7.60	Call	Bond Future	1	401,000,000	0.00 Member	Sell
9:13:47	R186	On 06/05/2021	7.60	Put	Bond Future	1	401,000,000	0.00 Member	Sell
9:25:51	R186	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Sell
9:25:51	R186	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Buy
10:48:14	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Sell
10:48:14	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Buy
14:15:54	R186	On 06/05/2021			Bond Future	1	67,600,000	0.00 Member	Buy
14:15:54	R186	On 06/05/2021			Bond Future	1	79,100,000	0.00 Member	Sell
14:25:35	R186	On 06/05/2021			Bond Future	1	11,500,000	0.00 Member	Sell
14:25:35	R186	On 06/05/2021			Bond Future	1	11,500,000	0.00 Client	Buy
14:25:35	R186	On 06/05/2021			Bond Future	1	67,600,000	0.00 Member	Sell
14:25:35	R186	On 06/05/2021			Bond Future	1	67,600,000	0.00 Client	Buy
14:25:35	R186	On 06/05/2021			Bond Future	1	11,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:11:36	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Sell
15:11:36	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Client	Buy
15:12:10	R186	On 06/05/2021			Bond Future	1	10,000,000	0.00 Client	Buy
15:12:10	R186	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Sell
16:54:33	R186	On 06/05/2021			Bond Future	1	18,000,000	0.00 Member	Buy
16:54:33	R186	On 06/05/2021			Bond Future	1	18,000,000	0.00 Member	Sell
16:55:24	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Sell
16:55:24	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Buy
17:04:30	R186	On 06/05/2021			Bond Future	1	18,000,000	0.00 Member	Buy
17:04:30	R186	On 06/05/2021			Bond Future	1	18,000,000	0.00 Client	Sell
17:18:12	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Buy
17:18:12	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Client	Sell
17:32:32	R186	On 06/05/2021	7.60	Call	Bond Future	1	27,500,000	0.00 Member	Sell
17:32:32	R186	On 06/05/2021	7.60	Call	Bond Future	1	401,000,000	0.00 Member	Buy
17:32:32	R186	On 06/05/2021	7.60	Call	Bond Future	1	7,500,000	0.00 Client	Sell
17:32:32	R186	On 06/05/2021	7.60	Call	Bond Future	1	16,000,000	0.00 Member	Sell
17:32:32	R186	On 06/05/2021	7.60	Call	Bond Future	1	48,000,000	0.00 Client	Sell
17:32:32	R186	On 06/05/2021	7.60	Call	Bond Future	1	48,000,000	0.00 Member	Sell
17:32:32	R186	On 06/05/2021	7.60	Call	Bond Future	1	7,500,000	0.00 Member	Buy
17:32:32	R186	On 06/05/2021	7.60	Call	Bond Future	1	27,500,000	0.00 Member	Buy
17:32:32	R186	On 06/05/2021	7.60	Call	Bond Future	1	16,000,000	0.00 Member	Buy
17:32:32	R186	On 06/05/2021	7.60	Call	Bond Future	1	16,000,000	0.00 Client	Sell
17:32:32	R186	On 06/05/2021	7.60	Call	Bond Future	1	27,500,000	0.00 Client	Sell
17:32:32	R186	On 06/05/2021	7.60	Call	Bond Future	1	401,000,000	0.00 Client	Sell
17:32:32	R186	On 06/05/2021	7.60	Call	Bond Future	1	48,000,000	0.00 Member	Buy
17:32:32	R186	On 06/05/2021	7.60	Call	Bond Future	1	7,500,000	0.00 Member	Sell
17:33:40	R186	On 06/05/2021	7.60	Put	Bond Future	1	27,500,000	0.00 Client	Sell
17:33:40	R186	On 06/05/2021	7.60	Put	Bond Future	1	27,500,000	0.00 Member	Buy
17:33:40	R186	On 06/05/2021	7.60	Put	Bond Future	1	27,500,000	0.00 Member	Sell
17:33:41	R186	On 06/05/2021	7.60	Put	Bond Future	1	16,000,000	0.00 Member	Buy
17:33:41	R186	On 06/05/2021	7.60	Put	Bond Future	1	16,000,000	0.00 Client	Sell
17:33:41	R186	On 06/05/2021	7.60	Put	Bond Future	1	48,000,000	0.00 Member	Sell
17:33:41	R186	On 06/05/2021	7.60	Put	Bond Future	1	7,500,000	0.00 Member	Buy
17:33:41	R186	On 06/05/2021	7.60	Put	Bond Future	1	7,500,000	0.00 Member	Sell
17:33:41	R186	On 06/05/2021	7.60	Put	Bond Future	1	16,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:33:41	R186	On 06/05/2021	7.60	Put	Bond Future	1	48,000,000	0.00 Member	Buy
17:33:41	R186	On 06/05/2021	7.60	Put	Bond Future	1	48,000,000	0.00 Client	Sell
17:33:41	R186	On 06/05/2021	7.60	Put	Bond Future	1	401,000,000	0.00 Member	Buy
17:33:41	R186	On 06/05/2021	7.60	Put	Bond Future	1	7,500,000	0.00 Client	Sell
17:33:41	R186	On 06/05/2021	7.60	Put	Bond Future	1	401,000,000	0.00 Client	Sell
Total for R186 Bond Future						55	4,548,400,000	0.00	
13:26:44	R202	On 06/05/2021			Bond Future	1	110,500,000	0.00 Member	Sell
13:26:44	R202	On 06/05/2021			Bond Future	1	76,000,000	0.00 Member	Buy
13:37:51	R202	On 06/05/2021			Bond Future	1	34,500,000	0.00 Member	Buy
13:37:51	R202	On 06/05/2021			Bond Future	1	34,500,000	0.00 Member	Sell
13:37:51	R202	On 06/05/2021			Bond Future	1	34,500,000	0.00 Client	Buy
13:37:51	R202	On 06/05/2021			Bond Future	1	76,000,000	0.00 Member	Sell
13:37:51	R202	On 06/05/2021			Bond Future	1	76,000,000	0.00 Client	Buy
Total for R202 Bond Future						7	442,000,000	0.00	
12:26:59	R2030	On 06/05/2021			Bond Future	1	22,000,000	0.00 Member	Sell
14:15:53	R2030	On 06/05/2021			Bond Future	1	222,600,000	0.00 Member	Buy
14:15:53	R2030	On 06/05/2021			Bond Future	1	259,600,000	0.00 Member	Sell
14:27:25	R2030	On 06/05/2021			Bond Future	1	37,000,000	0.00 Member	Buy
14:27:25	R2030	On 06/05/2021			Bond Future	1	37,000,000	0.00 Member	Sell
14:27:25	R2030	On 06/05/2021			Bond Future	1	222,600,000	0.00 Member	Sell
14:27:25	R2030	On 06/05/2021			Bond Future	1	37,000,000	0.00 Client	Buy
14:27:25	R2030	On 06/05/2021			Bond Future	1	222,600,000	0.00 Client	Buy
15:36:50	R2030	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Buy
15:38:33	R2030	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Buy
15:38:33	R2030	On 06/05/2021			Bond Future	1	300,000	0.00 Client	Buy
15:38:33	R2030	On 06/05/2021			Bond Future	1	5,700,000	0.00 Member	Buy
15:38:33	R2030	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
15:38:33	R2030	On 06/05/2021			Bond Future	1	5,100,000	0.00 Member	Sell
15:38:33	R2030	On 06/05/2021			Bond Future	1	5,100,000	0.00 Client	Buy
15:38:33	R2030	On 06/05/2021			Bond Future	1	5,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:38:33	R2030	On 06/05/2021			Bond Future	1	800,000	0.00 Client	Buy
15:38:33	R2030	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Sell
15:38:33	R2030	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Buy
15:38:33	R2030	On 06/05/2021			Bond Future	1	9,800,000	0.00 Member	Sell
15:38:33	R2030	On 06/05/2021			Bond Future	1	9,800,000	0.00 Member	Buy
15:38:33	R2030	On 06/05/2021			Bond Future	1	5,700,000	0.00 Client	Buy
15:38:33	R2030	On 06/05/2021			Bond Future	1	9,800,000	0.00 Client	Buy
15:38:33	R2030	On 06/05/2021			Bond Future	1	5,700,000	0.00 Member	Sell
15:38:33	R2030	On 06/05/2021			Bond Future	1	300,000	0.00 Client	Buy
15:38:33	R2030	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
17:07:49	R2030	On 06/05/2021			Bond Future	1	21,000,000	0.00 Member	Buy
17:20:02	R2030	On 06/05/2021			Bond Future	1	21,000,000	0.00 Client	Sell

Total for R2030 Bond Future

28 1,168,400,000 0.00

14:15:53	R2032	On 06/05/2021			Bond Future	1	165,400,000	0.00 Member	Buy
14:15:53	R2032	On 06/05/2021			Bond Future	1	192,700,000	0.00 Member	Sell
14:26:54	R2032	On 06/05/2021			Bond Future	1	165,400,000	0.00 Member	Sell
14:26:54	R2032	On 06/05/2021			Bond Future	1	27,300,000	0.00 Member	Sell
14:26:54	R2032	On 06/05/2021			Bond Future	1	27,300,000	0.00 Client	Buy
14:26:54	R2032	On 06/05/2021			Bond Future	1	27,300,000	0.00 Member	Buy
14:26:54	R2032	On 06/05/2021			Bond Future	1	165,400,000	0.00 Client	Buy
16:01:26	R2032	On 06/05/2021			Bond Future	1	8,600,000	0.00 Member	Buy
16:15:49	R2032	On 06/05/2021			Bond Future	1	8,600,000	0.00 Client	Sell
17:07:49	R2032	On 06/05/2021			Bond Future	1	40,000,000	0.00 Member	Sell
17:22:05	R2032	On 06/05/2021			Bond Future	1	40,000,000	0.00 Client	Buy

Total for R2032 Bond Future

11 868,000,000 0.00

14:15:53	R2035	On 06/05/2021			Bond Future	1	115,700,000	0.00 Member	Buy
14:15:53	R2035	On 06/05/2021			Bond Future	1	135,200,000	0.00 Member	Sell
14:26:13	R2035	On 06/05/2021			Bond Future	1	19,500,000	0.00 Member	Sell
14:26:13	R2035	On 06/05/2021			Bond Future	1	19,500,000	0.00 Client	Buy
14:26:13	R2035	On 06/05/2021			Bond Future	1	19,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:26:13	R2035	On 06/05/2021			Bond Future	1	115,700,000	0.00 Member	Sell
14:26:13	R2035	On 06/05/2021			Bond Future	1	115,700,000	0.00 Client	Buy
16:30:31	R2035	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
16:34:44	R2035	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Sell
17:07:49	R2035	On 06/05/2021			Bond Future	1	19,000,000	0.00 Member	Buy
17:13:08	R2035	On 06/05/2021			Bond Future	1	163,700,000	0.00 Member	Buy
17:13:08	R2035	On 06/05/2021			Bond Future	1	163,700,000	0.00 Member	Sell
17:19:32	R2035	On 06/05/2021			Bond Future	1	163,700,000	0.00 Member	Buy
17:19:32	R2035	On 06/05/2021			Bond Future	1	163,700,000	0.00 Client	Sell
17:20:49	R2035	On 06/05/2021			Bond Future	1	19,000,000	0.00 Client	Sell

Total for R2035 Bond Future

15 1,234,000,000 0.00

14:15:53	R2037	On 06/05/2021			Bond Future	1	94,700,000	0.00 Member	Buy
14:15:53	R2037	On 06/05/2021			Bond Future	1	111,700,000	0.00 Member	Sell
14:27:55	R2037	On 06/05/2021			Bond Future	1	17,000,000	0.00 Member	Sell
14:27:55	R2037	On 06/05/2021			Bond Future	1	17,000,000	0.00 Client	Buy
14:27:55	R2037	On 06/05/2021			Bond Future	1	94,700,000	0.00 Member	Sell
14:27:55	R2037	On 06/05/2021			Bond Future	1	94,700,000	0.00 Client	Buy
14:27:55	R2037	On 06/05/2021			Bond Future	1	17,000,000	0.00 Member	Buy

Total for R2037 Bond Future

7 446,800,000 0.00

14:15:53	R2040	On 06/05/2021			Bond Future	1	43,900,000	0.00 Member	Buy
14:15:53	R2040	On 06/05/2021			Bond Future	1	51,900,000	0.00 Member	Sell
14:28:23	R2040	On 06/05/2021			Bond Future	1	8,000,000	0.00 Member	Sell
14:28:23	R2040	On 06/05/2021			Bond Future	1	43,900,000	0.00 Client	Buy
14:28:23	R2040	On 06/05/2021			Bond Future	1	8,000,000	0.00 Client	Buy
14:28:23	R2040	On 06/05/2021			Bond Future	1	8,000,000	0.00 Member	Buy
14:28:23	R2040	On 06/05/2021			Bond Future	1	43,900,000	0.00 Member	Sell
16:52:09	R2040	On 06/05/2021			Bond Future	1	7,100,000	0.00 Member	Sell
16:52:09	R2040	On 06/05/2021			Bond Future	1	20,800,000	0.00 Member	Buy
17:04:55	R2040	On 06/05/2021			Bond Future	1	2,400,000	0.00 Client	Sell
17:04:55	R2040	On 06/05/2021			Bond Future	1	2,400,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:04:55	R2040	On 06/05/2021		Bond Future	1	2,400,000	0.00 Member	Buy
17:04:56	R2040	On 06/05/2021		Bond Future	1	3,400,000	0.00 Member	Sell
17:04:56	R2040	On 06/05/2021		Bond Future	1	2,900,000	0.00 Member	Sell
17:04:56	R2040	On 06/05/2021		Bond Future	1	5,000,000	0.00 Member	Sell
17:04:56	R2040	On 06/05/2021		Bond Future	1	7,100,000	0.00 Member	Buy
17:04:56	R2040	On 06/05/2021		Bond Future	1	7,100,000	0.00 Client	Sell
17:04:56	R2040	On 06/05/2021		Bond Future	1	3,400,000	0.00 Client	Sell
17:04:56	R2040	On 06/05/2021		Bond Future	1	5,000,000	0.00 Member	Buy
17:04:56	R2040	On 06/05/2021		Bond Future	1	5,000,000	0.00 Client	Sell
17:04:56	R2040	On 06/05/2021		Bond Future	1	3,400,000	0.00 Member	Buy
17:04:56	R2040	On 06/05/2021		Bond Future	1	2,900,000	0.00 Member	Buy
17:04:56	R2040	On 06/05/2021		Bond Future	1	2,900,000	0.00 Client	Sell
Total for R2040 Bond Future					23	290,800,000	0.00	
Grand Total for all Instruments					146	8,998,400,000	0.00	