



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 11/05/2021

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:41:49	I2025	On 05/08/2021			Bond Future	1	8,000,000	0.00 Client	Buy
14:41:49	I2025	On 05/08/2021			Bond Future	1	8,000,000	0.00 Member	Sell
Total for I2025 Bond Future						2	16,000,000	0.00	
12:04:42	I2029	On 05/08/2021			Bond Future	1	8,000,000	0.00 Member	Sell
12:04:42	I2029	On 05/08/2021			Bond Future	1	8,000,000	0.00 Client	Buy
14:41:49	I2029	On 05/08/2021			Bond Future	1	8,000,000	0.00 Client	Sell
14:41:49	I2029	On 05/08/2021			Bond Future	1	8,000,000	0.00 Member	Buy
Total for I2029 Bond Future						4	32,000,000	0.00	
9:38:47	R209	On 04/11/2021	10.50	Put	Bond Future	1	150,000,000	0.00 Member	Buy
9:38:47	R209	On 04/11/2021			Bond Future	1	30,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:38:47	R209	On 04/11/2021	9.50	Call	Bond Future	1	75,000,000	0.00 Member	Sell
9:38:47	R209	On 04/11/2021	12.00	Put	Bond Future	1	150,000,000	0.00 Member	Sell
9:38:47	R209	On 04/11/2021	12.00	Put	Bond Future	1	150,000,000	0.00 Member	Buy
9:38:47	R209	On 04/11/2021	9.50	Call	Bond Future	1	75,000,000	0.00 Member	Buy
9:38:47	R209	On 04/11/2021	10.50	Put	Bond Future	1	150,000,000	0.00 Member	Sell
9:38:47	R209	On 04/11/2021			Bond Future	1	30,000,000	0.00 Member	Sell
12:21:23	R209	On 04/11/2021	12.00	Put	Bond Future	1	5,000,000	0.00 Member	Sell
12:21:23	R209	On 04/11/2021	12.00	Put	Bond Future	1	150,000,000	0.00 Member	Buy
12:21:32	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Member	Buy
12:21:32	R209	On 04/11/2021	10.50	Put	Bond Future	1	150,000,000	0.00 Member	Sell
12:21:38	R209	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Buy
12:21:38	R209	On 04/11/2021			Bond Future	1	30,000,000	0.00 Member	Sell
12:21:58	R209	On 04/11/2021	9.50	Call	Bond Future	1	2,500,000	0.00 Member	Sell
12:21:58	R209	On 04/11/2021	9.50	Call	Bond Future	1	75,000,000	0.00 Member	Buy
13:19:23	R209	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Buy
13:19:23	R209	On 05/08/2021			Bond Future	1	2,000,000	0.00 Client	Sell
13:39:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	25,000,000	0.00 Member	Buy
13:39:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	10,000,000	0.00 Member	Buy
13:39:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	50,000,000	0.00 Client	Sell
13:39:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	10,000,000	0.00 Member	Buy
13:39:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	10,000,000	0.00 Member	Buy
13:39:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	10,000,000	0.00 Client	Sell
13:39:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	50,000,000	0.00 Member	Sell
13:39:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	25,000,000	0.00 Member	Buy
13:39:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	25,000,000	0.00 Member	Sell
13:39:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	25,000,000	0.00 Member	Sell
13:39:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	25,000,000	0.00 Client	Sell
13:39:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	10,000,000	0.00 Member	Sell
13:39:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	10,000,000	0.00 Client	Sell
13:39:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	10,000,000	0.00 Client	Sell
13:39:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	10,000,000	0.00 Member	Sell
13:39:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	10,000,000	0.00 Member	Sell
13:39:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	25,000,000	0.00 Client	Sell
13:39:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	10,000,000	0.00 Client	Sell
13:39:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	50,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:39:29	R209	On 04/11/2021	12.00	Put	Bond Future	1	5,000,000	0.00 Client	Sell
13:39:29	R209	On 04/11/2021	12.00	Put	Bond Future	1	5,000,000	0.00 Member	Buy
13:39:29	R209	On 04/11/2021	12.00	Put	Bond Future	1	5,000,000	0.00 Member	Sell
13:39:29	R209	On 04/11/2021	12.00	Put	Bond Future	1	10,000,000	0.00 Client	Sell
13:39:29	R209	On 04/11/2021	12.00	Put	Bond Future	1	5,000,000	0.00 Client	Sell
13:39:29	R209	On 04/11/2021	12.00	Put	Bond Future	1	10,000,000	0.00 Member	Buy
13:39:29	R209	On 04/11/2021	12.00	Put	Bond Future	1	5,000,000	0.00 Member	Buy
13:41:51	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Member	Sell
13:41:51	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Member	Buy
13:41:51	R209	On 04/11/2021	10.50	Put	Bond Future	1	25,000,000	0.00 Member	Sell
13:41:51	R209	On 04/11/2021	10.50	Put	Bond Future	1	25,000,000	0.00 Member	Buy
13:41:51	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Client	Buy
13:41:51	R209	On 04/11/2021	10.50	Put	Bond Future	1	25,000,000	0.00 Client	Buy
13:41:52	R209	On 04/11/2021	10.50	Put	Bond Future	1	25,000,000	0.00 Client	Buy
13:41:52	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Client	Buy
13:41:52	R209	On 04/11/2021	10.50	Put	Bond Future	1	10,000,000	0.00 Member	Buy
13:41:52	R209	On 04/11/2021	10.50	Put	Bond Future	1	10,000,000	0.00 Member	Sell
13:41:52	R209	On 04/11/2021	10.50	Put	Bond Future	1	10,000,000	0.00 Member	Buy
13:41:52	R209	On 04/11/2021	10.50	Put	Bond Future	1	10,000,000	0.00 Member	Buy
13:41:52	R209	On 04/11/2021	10.50	Put	Bond Future	1	25,000,000	0.00 Member	Sell
13:41:52	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Client	Buy
13:41:52	R209	On 04/11/2021	10.50	Put	Bond Future	1	10,000,000	0.00 Client	Buy
13:41:52	R209	On 04/11/2021	10.50	Put	Bond Future	1	10,000,000	0.00 Member	Sell
13:41:52	R209	On 04/11/2021	10.50	Put	Bond Future	1	10,000,000	0.00 Client	Buy
13:41:52	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Member	Sell
13:41:52	R209	On 04/11/2021	10.50	Put	Bond Future	1	10,000,000	0.00 Client	Buy
13:41:52	R209	On 04/11/2021	10.50	Put	Bond Future	1	25,000,000	0.00 Member	Buy
13:41:52	R209	On 04/11/2021	10.50	Put	Bond Future	1	10,000,000	0.00 Member	Sell
13:41:52	R209	On 04/11/2021	10.50	Put	Bond Future	1	10,000,000	0.00 Member	Buy
13:41:52	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Member	Buy
13:41:52	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Member	Sell
13:44:54	R209	On 04/11/2021	9.50	Call	Bond Future	1	12,500,000	0.00 Member	Sell
13:44:54	R209	On 04/11/2021	9.50	Call	Bond Future	1	12,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:48:25	R209	On 04/11/2021			Bond Future	1	2,000,000	0.00 Client	Buy
13:48:25	R209	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Sell
13:48:25	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Buy
13:48:25	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Buy
13:48:25	R209	On 04/11/2021			Bond Future	1	2,000,000	0.00 Client	Buy
13:48:25	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
13:48:25	R209	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Sell
13:48:26	R209	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Sell
13:48:26	R209	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Sell
13:48:26	R209	On 04/11/2021			Bond Future	1	2,000,000	0.00 Client	Buy
13:48:26	R209	On 04/11/2021			Bond Future	1	1,000,000	0.00 Client	Buy
13:48:26	R209	On 04/11/2021			Bond Future	1	1,000,000	0.00 Client	Buy
13:48:26	R209	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Buy
13:48:26	R209	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Sell
13:48:26	R209	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Buy
Total for R209 Bond Future						122	2,434,000,000	0.00	
Grand Total for all Instruments						128	2,482,000,000	0.00	