



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/05/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:50:50	I2046	On 05/08/2021		Bond Future	1	1,400,000	0.00 Client	Sell
15:50:50	I2046	On 05/08/2021		Bond Future	1	1,400,000	0.00 Member	Buy
15:50:51	I2046	On 05/08/2021		Bond Future	1	1,400,000	0.00 Client	Buy
15:50:51	I2046	On 05/08/2021		Bond Future	1	1,400,000	0.00 Member	Sell
<b>Total for I2046 Bond Future</b>					<b>4</b>	<b>5,600,000</b>	<b>0.00</b>	
11:30:09	IGOV	On 05/08/2021		Index Future	1	20,000	0.00 Member	Buy
11:30:09	IGOV	On 05/08/2021		Index Future	1	20,000	0.00 Member	Sell
14:39:02	IGOV	On 05/08/2021		Index Future	1	820,000	0.00 Member	Buy
14:39:02	IGOV	On 05/08/2021		Index Future	1	820,000	0.00 Member	Sell
14:39:49	IGOV	On 04/11/2021		Index Future	1	160,000	0.00 Member	Buy
14:39:49	IGOV	On 04/11/2021		Index Future	1	160,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for IGOV Index Future</b>						<b>6</b>	<b>2,000,000</b>	<b>0.00</b>	
14:53:11	R186	On 05/08/2021			Bond Future	1	87,500,000	0.00 Member	Sell
15:12:51	R186	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Buy
15:15:31	R186	On 05/08/2021			Bond Future	1	6,900,000	0.00 Member	Sell
15:15:31	R186	On 05/08/2021			Bond Future	1	6,900,000	0.00 Member	Buy
15:15:31	R186	On 05/08/2021			Bond Future	1	2,100,000	0.00 Client	Buy
15:15:31	R186	On 05/08/2021			Bond Future	1	6,900,000	0.00 Client	Buy
15:15:31	R186	On 05/08/2021			Bond Future	1	12,000,000	0.00 Member	Buy
15:15:31	R186	On 05/08/2021			Bond Future	1	2,100,000	0.00 Member	Sell
15:15:31	R186	On 05/08/2021			Bond Future	1	2,100,000	0.00 Member	Buy
15:15:31	R186	On 05/08/2021			Bond Future	1	12,000,000	0.00 Member	Sell
15:15:31	R186	On 05/08/2021			Bond Future	1	12,000,000	0.00 Client	Buy
15:15:32	R186	On 05/08/2021			Bond Future	1	1,700,000	0.00 Member	Sell
15:15:32	R186	On 05/08/2021			Bond Future	1	1,700,000	0.00 Client	Buy
15:15:32	R186	On 05/08/2021			Bond Future	1	1,700,000	0.00 Member	Buy
15:15:32	R186	On 05/08/2021			Bond Future	1	15,000,000	0.00 Member	Buy
15:15:32	R186	On 05/08/2021			Bond Future	1	38,900,000	0.00 Member	Sell
15:15:32	R186	On 05/08/2021			Bond Future	1	38,900,000	0.00 Member	Buy
15:15:32	R186	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Sell
15:15:32	R186	On 05/08/2021			Bond Future	1	2,000,000	0.00 Client	Buy
15:15:32	R186	On 05/08/2021			Bond Future	1	15,000,000	0.00 Client	Buy
15:15:32	R186	On 05/08/2021			Bond Future	1	38,900,000	0.00 Client	Buy
15:15:32	R186	On 05/08/2021			Bond Future	1	3,100,000	0.00 Client	Buy
15:15:32	R186	On 05/08/2021			Bond Future	1	3,100,000	0.00 Member	Buy
15:15:32	R186	On 05/08/2021			Bond Future	1	4,000,000	0.00 Client	Buy
15:15:32	R186	On 05/08/2021			Bond Future	1	1,800,000	0.00 Client	Buy
15:15:32	R186	On 05/08/2021			Bond Future	1	1,800,000	0.00 Member	Sell
15:15:32	R186	On 05/08/2021			Bond Future	1	15,000,000	0.00 Member	Sell
15:15:32	R186	On 05/08/2021			Bond Future	1	4,000,000	0.00 Member	Sell
15:15:32	R186	On 05/08/2021			Bond Future	1	4,000,000	0.00 Member	Buy
15:15:32	R186	On 05/08/2021			Bond Future	1	3,100,000	0.00 Member	Sell
15:15:32	R186	On 05/08/2021			Bond Future	1	1,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>31</b>	<b>350,000,000</b>	<b>0.00</b>	
12:03:32	R2030	On 05/08/2021			Bond Future	1	10,100,000	0.00 Member	Sell
12:03:32	R2030	On 05/08/2021			Bond Future	1	36,500,000	0.00 Member	Buy
12:26:30	R2030	On 05/08/2021			Bond Future	1	2,300,000	0.00 Member	Sell
12:26:30	R2030	On 05/08/2021			Bond Future	1	500,000	0.00 Client	Sell
12:26:30	R2030	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Sell
12:26:30	R2030	On 05/08/2021			Bond Future	1	6,100,000	0.00 Member	Buy
12:26:30	R2030	On 05/08/2021			Bond Future	1	1,600,000	0.00 Member	Buy
12:26:30	R2030	On 05/08/2021			Bond Future	1	10,100,000	0.00 Member	Buy
12:26:30	R2030	On 05/08/2021			Bond Future	1	10,100,000	0.00 Client	Sell
12:26:30	R2030	On 05/08/2021			Bond Future	1	2,300,000	0.00 Client	Sell
12:26:30	R2030	On 05/08/2021			Bond Future	1	1,600,000	0.00 Client	Sell
12:26:30	R2030	On 05/08/2021			Bond Future	1	3,100,000	0.00 Client	Sell
12:26:30	R2030	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Buy
12:26:30	R2030	On 05/08/2021			Bond Future	1	11,300,000	0.00 Client	Sell
12:26:30	R2030	On 05/08/2021			Bond Future	1	11,300,000	0.00 Member	Sell
12:26:30	R2030	On 05/08/2021			Bond Future	1	1,600,000	0.00 Member	Sell
12:26:30	R2030	On 05/08/2021			Bond Future	1	2,300,000	0.00 Member	Buy
12:26:30	R2030	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Buy
12:26:30	R2030	On 05/08/2021			Bond Future	1	1,500,000	0.00 Client	Sell
12:26:30	R2030	On 05/08/2021			Bond Future	1	6,100,000	0.00 Client	Sell
12:26:30	R2030	On 05/08/2021			Bond Future	1	6,100,000	0.00 Member	Sell
12:26:30	R2030	On 05/08/2021			Bond Future	1	3,100,000	0.00 Member	Buy
12:26:30	R2030	On 05/08/2021			Bond Future	1	3,100,000	0.00 Member	Sell
12:26:30	R2030	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Sell
12:26:30	R2030	On 05/08/2021			Bond Future	1	11,300,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>25</b>	<b>146,000,000</b>	<b>0.00</b>	
14:53:11	R2032	On 05/08/2021			Bond Future	1	180,300,000	0.00 Member	Sell
15:08:52	R2032	On 05/08/2021			Bond Future	1	11,700,000	0.00 Member	Buy
15:12:26	R2032	On 05/08/2021			Bond Future	1	148,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:12:26	R2032	On 05/08/2021			Bond Future	1	5,200,000	0.00 Member	Buy
15:12:26	R2032	On 05/08/2021			Bond Future	1	11,700,000	0.00 Client	Buy
15:12:26	R2032	On 05/08/2021			Bond Future	1	11,700,000	0.00 Member	Sell
15:12:26	R2032	On 05/08/2021			Bond Future	1	5,200,000	0.00 Client	Buy
15:12:26	R2032	On 05/08/2021			Bond Future	1	15,000,000	0.00 Member	Sell
15:12:26	R2032	On 05/08/2021			Bond Future	1	15,000,000	0.00 Client	Buy
15:12:26	R2032	On 05/08/2021			Bond Future	1	15,000,000	0.00 Member	Buy
15:12:26	R2032	On 05/08/2021			Bond Future	1	148,400,000	0.00 Client	Buy
15:12:26	R2032	On 05/08/2021			Bond Future	1	148,400,000	0.00 Member	Sell
15:12:26	R2032	On 05/08/2021			Bond Future	1	5,200,000	0.00 Member	Sell
16:19:34	R2032	On 05/08/2021			Bond Future	1	413,800,000	0.00 Member	Buy
16:50:31	R2032	On 05/08/2021			Bond Future	1	19,900,000	0.00 Member	Sell
16:51:23	R2032	On 05/08/2021			Bond Future	1	19,900,000	0.00 Client	Sell
16:51:23	R2032	On 05/08/2021			Bond Future	1	282,700,000	0.00 Member	Sell
16:51:23	R2032	On 05/08/2021			Bond Future	1	47,200,000	0.00 Client	Sell
16:51:23	R2032	On 05/08/2021			Bond Future	1	282,700,000	0.00 Client	Sell
16:51:23	R2032	On 05/08/2021			Bond Future	1	47,200,000	0.00 Member	Sell
16:51:23	R2032	On 05/08/2021			Bond Future	1	64,000,000	0.00 Member	Buy
16:51:23	R2032	On 05/08/2021			Bond Future	1	64,000,000	0.00 Member	Sell
16:51:23	R2032	On 05/08/2021			Bond Future	1	19,900,000	0.00 Member	Buy
16:51:23	R2032	On 05/08/2021			Bond Future	1	47,200,000	0.00 Member	Buy
16:51:23	R2032	On 05/08/2021			Bond Future	1	64,000,000	0.00 Client	Sell
16:51:23	R2032	On 05/08/2021			Bond Future	1	282,700,000	0.00 Member	Buy
<b>Total for R2032 Bond Future</b>						<b>26</b>	<b>2,376,400,000</b>	<b>0.00</b>	
16:19:34	R2035	On 05/08/2021			Bond Future	1	1,023,500,000	0.00 Member	Buy
16:46:20	R2035	On 05/08/2021			Bond Future	1	61,000,000	0.00 Member	Sell
16:48:43	R2035	On 05/08/2021			Bond Future	1	20,700,000	0.00 Member	Sell
16:48:43	R2035	On 05/08/2021			Bond Future	1	139,200,000	0.00 Member	Buy
16:48:43	R2035	On 05/08/2021			Bond Future	1	139,200,000	0.00 Member	Sell
16:48:43	R2035	On 05/08/2021			Bond Future	1	639,300,000	0.00 Client	Sell
16:48:43	R2035	On 05/08/2021			Bond Future	1	61,000,000	0.00 Member	Buy
16:48:43	R2035	On 05/08/2021			Bond Future	1	63,100,000	0.00 Client	Sell
16:48:43	R2035	On 05/08/2021			Bond Future	1	100,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:48:43	R2035	On 05/08/2021			Bond Future	1	100,200,000	0.00 Client	Sell
16:48:43	R2035	On 05/08/2021			Bond Future	1	63,100,000	0.00 Member	Buy
16:48:43	R2035	On 05/08/2021			Bond Future	1	61,000,000	0.00 Client	Sell
16:48:43	R2035	On 05/08/2021			Bond Future	1	639,300,000	0.00 Member	Sell
16:48:43	R2035	On 05/08/2021			Bond Future	1	139,200,000	0.00 Client	Sell
16:48:43	R2035	On 05/08/2021			Bond Future	1	63,100,000	0.00 Member	Sell
16:48:43	R2035	On 05/08/2021			Bond Future	1	100,200,000	0.00 Member	Sell
16:48:43	R2035	On 05/08/2021			Bond Future	1	20,700,000	0.00 Member	Buy
16:48:43	R2035	On 05/08/2021			Bond Future	1	20,700,000	0.00 Client	Sell
16:48:43	R2035	On 05/08/2021			Bond Future	1	639,300,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>19</b>	<b>4,094,000,000</b>	<b>0.00</b>	
14:53:11	R2037	On 05/08/2021			Bond Future	1	390,200,000	0.00 Member	Sell
15:05:07	R2037	On 05/08/2021			Bond Future	1	1,700,000	0.00 Member	Buy
15:09:08	R2037	On 05/08/2021			Bond Future	1	118,000,000	0.00 Member	Sell
15:09:08	R2037	On 05/08/2021			Bond Future	1	12,400,000	0.00 Member	Sell
15:09:08	R2037	On 05/08/2021			Bond Future	1	15,900,000	0.00 Client	Buy
15:09:08	R2037	On 05/08/2021			Bond Future	1	36,400,000	0.00 Member	Sell
15:09:08	R2037	On 05/08/2021			Bond Future	1	12,400,000	0.00 Member	Buy
15:09:08	R2037	On 05/08/2021			Bond Future	1	5,300,000	0.00 Member	Sell
15:09:08	R2037	On 05/08/2021			Bond Future	1	34,700,000	0.00 Member	Sell
15:09:08	R2037	On 05/08/2021			Bond Future	1	36,400,000	0.00 Client	Buy
15:09:08	R2037	On 05/08/2021			Bond Future	1	12,400,000	0.00 Client	Buy
15:09:08	R2037	On 05/08/2021			Bond Future	1	5,300,000	0.00 Client	Buy
15:09:08	R2037	On 05/08/2021			Bond Future	1	34,700,000	0.00 Client	Buy
15:09:08	R2037	On 05/08/2021			Bond Future	1	5,300,000	0.00 Member	Buy
15:09:08	R2037	On 05/08/2021			Bond Future	1	34,700,000	0.00 Member	Buy
15:09:08	R2037	On 05/08/2021			Bond Future	1	36,400,000	0.00 Member	Buy
15:09:08	R2037	On 05/08/2021			Bond Future	1	118,000,000	0.00 Member	Buy
15:09:08	R2037	On 05/08/2021			Bond Future	1	15,900,000	0.00 Member	Sell
15:09:08	R2037	On 05/08/2021			Bond Future	1	15,900,000	0.00 Member	Buy
15:09:08	R2037	On 05/08/2021			Bond Future	1	118,000,000	0.00 Client	Buy
15:09:09	R2037	On 05/08/2021			Bond Future	1	2,600,000	0.00 Client	Buy
15:09:09	R2037	On 05/08/2021			Bond Future	1	2,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:09:09	R2037	On 05/08/2021			Bond Future	1	15,200,000	0.00 Member	Buy
15:09:09	R2037	On 05/08/2021			Bond Future	1	4,300,000	0.00 Member	Buy
15:09:09	R2037	On 05/08/2021			Bond Future	1	15,200,000	0.00 Client	Buy
15:09:09	R2037	On 05/08/2021			Bond Future	1	29,900,000	0.00 Client	Buy
15:09:09	R2037	On 05/08/2021			Bond Future	1	72,200,000	0.00 Client	Buy
15:09:09	R2037	On 05/08/2021			Bond Future	1	5,700,000	0.00 Client	Buy
15:09:09	R2037	On 05/08/2021			Bond Future	1	10,200,000	0.00 Client	Buy
15:09:09	R2037	On 05/08/2021			Bond Future	1	4,200,000	0.00 Member	Buy
15:09:09	R2037	On 05/08/2021			Bond Future	1	7,000,000	0.00 Member	Buy
15:09:09	R2037	On 05/08/2021			Bond Future	1	4,300,000	0.00 Member	Sell
15:09:09	R2037	On 05/08/2021			Bond Future	1	4,300,000	0.00 Client	Buy
15:09:09	R2037	On 05/08/2021			Bond Future	1	72,200,000	0.00 Member	Buy
15:09:09	R2037	On 05/08/2021			Bond Future	1	5,700,000	0.00 Member	Buy
15:09:09	R2037	On 05/08/2021			Bond Future	1	11,700,000	0.00 Client	Buy
15:09:09	R2037	On 05/08/2021			Bond Future	1	2,800,000	0.00 Member	Buy
15:09:09	R2037	On 05/08/2021			Bond Future	1	10,200,000	0.00 Member	Sell
15:09:09	R2037	On 05/08/2021			Bond Future	1	10,200,000	0.00 Member	Buy
15:09:09	R2037	On 05/08/2021			Bond Future	1	11,700,000	0.00 Member	Buy
15:09:09	R2037	On 05/08/2021			Bond Future	1	7,000,000	0.00 Member	Sell
15:09:09	R2037	On 05/08/2021			Bond Future	1	7,000,000	0.00 Client	Buy
15:09:09	R2037	On 05/08/2021			Bond Future	1	1,700,000	0.00 Client	Buy
15:09:09	R2037	On 05/08/2021			Bond Future	1	29,900,000	0.00 Member	Sell
15:09:09	R2037	On 05/08/2021			Bond Future	1	29,900,000	0.00 Member	Buy
15:09:09	R2037	On 05/08/2021			Bond Future	1	4,200,000	0.00 Client	Buy
15:09:09	R2037	On 05/08/2021			Bond Future	1	1,700,000	0.00 Member	Sell
15:09:09	R2037	On 05/08/2021			Bond Future	1	2,600,000	0.00 Member	Sell
15:09:09	R2037	On 05/08/2021			Bond Future	1	15,200,000	0.00 Member	Sell
15:09:09	R2037	On 05/08/2021			Bond Future	1	4,200,000	0.00 Member	Sell
15:09:09	R2037	On 05/08/2021			Bond Future	1	2,800,000	0.00 Member	Sell
15:09:09	R2037	On 05/08/2021			Bond Future	1	2,800,000	0.00 Client	Buy
15:09:09	R2037	On 05/08/2021			Bond Future	1	72,200,000	0.00 Member	Sell
15:09:09	R2037	On 05/08/2021			Bond Future	1	5,700,000	0.00 Member	Sell
15:09:09	R2037	On 05/08/2021			Bond Future	1	11,700,000	0.00 Member	Sell
15:50:50	R2037	On 05/08/2021			Bond Future	1	1,800,000	0.00 Member	Sell
15:50:50	R2037	On 05/08/2021			Bond Future	1	1,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:50:50	R2037	On 05/08/2021			Bond Future	1	1,800,000	0.00 Client	Sell
15:50:50	R2037	On 05/08/2021			Bond Future	1	1,800,000	0.00 Client	Buy
16:19:34	R2037	On 05/08/2021			Bond Future	1	41,100,000	0.00 Member	Buy
16:28:18	R2037	On 05/08/2021			Bond Future	1	10,000,000	0.00 Member	Buy
16:28:18	R2037	On 05/08/2021			Bond Future	1	10,000,000	0.00 Client	Sell
16:57:33	R2037	On 05/08/2021			Bond Future	1	32,800,000	0.00 Member	Sell
16:58:26	R2037	On 05/08/2021			Bond Future	1	8,300,000	0.00 Member	Buy
16:58:26	R2037	On 05/08/2021			Bond Future	1	8,300,000	0.00 Client	Sell
16:58:26	R2037	On 05/08/2021			Bond Future	1	8,300,000	0.00 Member	Sell
16:58:26	R2037	On 05/08/2021			Bond Future	1	32,800,000	0.00 Member	Buy
16:58:26	R2037	On 05/08/2021			Bond Future	1	32,800,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>68</b>	<b>1,752,400,000</b>	<b>0.00</b>	
14:53:11	R2040	On 05/08/2021			Bond Future	1	3,500,000	0.00 Member	Sell
15:02:37	R2040	On 05/08/2021			Bond Future	1	3,500,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>2</b>	<b>7,000,000</b>	<b>0.00</b>	
10:31:23	R2048	On 05/08/2021			Bond Future	1	1,200,000	0.00 Member	Buy
10:31:23	R2048	On 05/08/2021			Bond Future	1	1,900,000	0.00 Member	Sell
15:24:04	R2048	On 05/08/2021			Bond Future	1	700,000	0.00 Client	Buy
15:24:04	R2048	On 05/08/2021			Bond Future	1	1,200,000	0.00 Member	Sell
15:24:04	R2048	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Sell
15:24:04	R2048	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Buy
15:24:04	R2048	On 05/08/2021			Bond Future	1	1,200,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>7</b>	<b>7,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>188</b>	<b>8,741,000,000</b>	<b>0.00</b>	