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**INTEREST RATE AND CURRENCY DERIVATIVES** 

**DERIVATIVES MATCHED TRADES REPORT** 

REPORT FOR 14/06/2021

Johannesburg Stock Exchange

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Registration number: 2005/022939/06

VAT number: 4080119391

Matched Time	Contract I	Details	Strike Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:09:16	GOVI	On 05/08/2021		GOVI	1	10,000	0.00 Member	Buy
13:09:16	GOVI	On 05/08/2021		GOVI	1	10,000	0.00 Member	Sell
14:06:25	GOVI	On 05/08/2021		GOVI	1	10,000	0.00 Member	Buy
14:06:25	GOVI	On 05/08/2021		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					4	40,000	0.00	
14:18:46	R186	On 05/08/2021		Bond Future	1	9,200,000	0.00 Member	Buy
14:18:46	R186	On 05/08/2021		Bond Future	1	9,200,000	0.00 Client	Sell
Total for R186 Bond Future				2	18,400,000	0.00		
14:18:46	R2023	On 05/08/2021		Bond Future	1	13,000,000	0.00 Member	Buy
14:18:46	R2023	On 05/08/2021		Bond Future	1	13,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Product Put	No of Trades	Nominal	Trade Type	Buy Sell
Total for R20	Fotal for R2023 Bond Future				2	26,000,000	0.00	
12:52:11	R2030	On 05/08/2021		Bond Future	1	200,000	0.00 Member	Sell
12:52:11	R2030	On 05/08/2021		Bond Future	1	200,000	0.00 Member	Buy
12:52:11	R2030	On 05/08/2021		Bond Future	1	200,000	0.00 Member	Buy
12:52:11	R2030	On 05/08/2021		Bond Future	1	200,000	0.00 Member	Sell
13:35:59	R2030	On 05/08/2021		Bond Future	1	200,000	0.00 Member	Buy
13:35:59	R2030	On 05/08/2021		Bond Future	1	200,000	0.00 Client	Sell
13:42:31	R2030	On 05/08/2021		Bond Future	1	200,000	0.00 Client	Buy
13:42:31	R2030	On 05/08/2021		Bond Future	1	200,000	0.00 Member	Sell
14:18:46	R2030	On 05/08/2021		Bond Future	1	5,300,000	0.00 Member	Sell
14:18:46	R2030	On 05/08/2021		Bond Future	1	5,300,000	0.00 Client	Buy
Total for R2030 Bond Future					10	12,200,000	0.00	
12:52:11	R2032	On 05/08/2021		Bond Future	1	600,000	0.00 Member	Buy
12:52:11	R2032	On 05/08/2021		Bond Future	1	600,000	0.00 Member	Sell
12:52:11	R2032	On 05/08/2021		Bond Future	1	600,000	0.00 Member	Buy
12:52:11	R2032	On 05/08/2021		Bond Future	1	600,000	0.00 Member	Sell
13:37:57	R2032	On 05/08/2021		Bond Future	1	600,000	0.00 Client	Sell
13:37:57	R2032	On 05/08/2021		Bond Future	1	600,000	0.00 Member	Buy
13:43:56	R2032	On 05/08/2021		Bond Future	1	600,000	0.00 Member	Sell
13:43:56	R2032	On 05/08/2021		Bond Future	1	600,000	0.00 Client	Buy
14:18:46	R2032	On 05/08/2021		Bond Future	1	12,700,000	0.00 Member	Sell
14:18:46	R2032	On 05/08/2021		Bond Future	1	12,700,000	0.00 Client	Buy
Total for R20	32 Bond Future				10	30,200,000	0.00	
12:50:23	R2035	On 05/08/2021		Bond Future	1	800,000	0.00 Member	Sell
13:18:25	R2035	On 05/08/2021		Bond Future	1	800,000	0.00 Client	Buy
14:10:01	R2035	On 05/08/2021		Bond Future	1	3,400,000	0.00 Client	Sell
		On 05/08/2021		Bond Future	1	3,400,000	0.00 Member	Buy
14:10:01	R2035	Off 03/06/2021		Dona i didie			0.00 100111001	

Page 2 of 7 2021/06/14, 18:37:31

Matched Time	Contract Details		Contract Details Strike Call/ Product Put		No of Trades	Nominal	ominal Trade Type	
14:38:00	R2035	On 05/08/2021		Bond Future	1	3,400,000	0.00 Client	Buy
14:43:41	R2035	On 05/08/2021		Bond Future	1	3,400,000	0.00 Member	Sell
14:43:41	R2035	On 05/08/2021		Bond Future	1	3,400,000	0.00 Client	Buy
Total for R20	35 Bond Future				8	22,000,000	0.00	
8:59:31	R2037	On 05/05/2022		Bond Future	1	126,000,000	0.00 Member	Sell
10:01:31	R2037	On 05/05/2022		Bond Future	1	126,000,000	0.00 Client	Buy
10:43:28	R2037	On 05/08/2021		Bond Future	1	35,000,000	0.00 Client	Buy
10:43:28	R2037	On 05/08/2021		Bond Future	1	35,000,000	0.00 Member	Sell
10:43:46	R2037	On 05/08/2021		Bond Future	1	10,000,000	0.00 Member	Sell
10:43:46	R2037	On 05/08/2021		Bond Future	1	10,000,000	0.00 Client	Buy
10:44:05	R2037	On 05/08/2021		Bond Future	1	1,800,000	0.00 Member	Sell
10:44:05	R2037	On 05/08/2021		Bond Future	1	1,800,000	0.00 Client	Buy
10:44:22	R2037	On 05/08/2021		Bond Future	1	4,700,000	0.00 Client	Buy
10:44:22	R2037	On 05/08/2021		Bond Future	1	4,700,000	0.00 Member	Sell
10:46:47	R2037	On 05/08/2021		Bond Future	1	35,000,000	0.00 Member	Buy
10:46:47	R2037	On 05/08/2021		Bond Future	1	35,000,000	0.00 Client	Sell
10:47:05	R2037	On 05/08/2021		Bond Future	1	10,000,000	0.00 Member	Buy
10:47:05	R2037	On 05/08/2021		Bond Future	1	10,000,000	0.00 Client	Sell
10:47:19	R2037	On 05/08/2021		Bond Future	1	1,800,000	0.00 Member	Buy
10:47:19	R2037	On 05/08/2021		Bond Future	1	1,800,000	0.00 Client	Sell
10:47:34	R2037	On 05/08/2021		Bond Future	1	4,700,000	0.00 Client	Sell
10:47:34	R2037	On 05/08/2021		Bond Future	1	4,700,000	0.00 Member	Buy
14:18:46	R2037	On 05/08/2021		Bond Future	1	23,300,000	0.00 Client	Buy
14:43:41	R2037	On 05/08/2021		Bond Future	1	23,300,000	0.00 Member	Sell
16:04:46	R2037	On 05/08/2021		Bond Future	1	75,900,000	0.00 Member	Buy
16:12:41	R2037	On 05/08/2021		Bond Future	1	900,000	0.00 Member	Sell
16:14:35	R2037	On 05/08/2021		Bond Future	1	63,700,000	0.00 Member	Buy
16:14:35	R2037	On 05/08/2021		Bond Future	1	63,700,000	0.00 Member	Sell
16:14:35	R2037	On 05/08/2021		Bond Future	1	63,700,000	0.00 Client	Sell
16:14:35	R2037	On 05/08/2021		Bond Future	1	2,700,000	0.00 Client	Sell
16:14:35	R2037	On 05/08/2021		Bond Future	1	6,000,000	0.00 Member	Sell
16:14:35	R2037	On 05/08/2021		Bond Future	1	2,600,000	0.00 Client	Sell
16:14:35	R2037	On 05/08/2021		Bond Future	1	2,600,000	0.00 Member	Sell

Page 3 of 7 2021/06/14, 18:37:31

Matched Time	Contract D	<b>Details</b>	Strike	Call/ Product Put	No of Trades	Nominal	Trade Type	Buy/ Sell
16:14:35	R2037	On 05/08/2021		Bond Future	1	2,700,000	0.00 Member	Buy
16:14:35	R2037	On 05/08/2021		Bond Future	1	2,700,000	0.00 Member	Sell
16:14:35	R2037	On 05/08/2021		Bond Future	1	6,000,000	0.00 Member	Buy
16:14:35	R2037	On 05/08/2021		Bond Future	1	2,600,000	0.00 Member	Buy
16:14:35	R2037	On 05/08/2021		Bond Future	1	6,000,000	0.00 Client	Sell
16:14:36	R2037	On 05/08/2021		Bond Future	1	900,000	0.00 Client	Sell
16:14:36	R2037	On 05/08/2021		Bond Future	1	900,000	0.00 Member	Buy
Total for R2037 Bond Future		36	808,200,000	0.00				
14:18:46	R2040	On 05/08/2021		Bond Future	1	6,600,000	0.00 Client	Buy
14:43:41	R2040	On 05/08/2021		Bond Future	1	6,600,000	0.00 Member	Sell
Total for R2040 Bond Future					2	13,200,000	0.00	
10:09:40	R2044	On 05/08/2021		Bond Future	1	38,000,000	0.00 Member	Sell
10:09:40	R2044	On 05/08/2021		Bond Future	1	38,000,000	0.00 Member	Buy
10:19:58	R2044	On 05/08/2021		Bond Future	1	38,000,000	0.00 Member	Buy
10:19:58	R2044	On 05/08/2021		Bond Future	1	38,000,000	0.00 Client	Sell
14:18:46	R2044	On 05/08/2021		Bond Future	1	30,600,000	0.00 Member	Sell
14:18:46	R2044	On 05/08/2021		Bond Future	1	30,600,000	0.00 Client	Buy
Total for R20	)44 Bond Future				6	213,200,000	0.00	
12:52:11	R2048	On 05/08/2021		Bond Future	1	800,000	0.00 Member	Buy
12:52:11	R2048	On 05/08/2021		Bond Future	1	800,000	0.00 Member	Sell
12:52:11	R2048	On 05/08/2021		Bond Future	1	800,000	0.00 Member	Buy
12:52:11	R2048	On 05/08/2021		Bond Future	1	800,000	0.00 Member	Sell
13:38:52	R2048	On 05/08/2021		Bond Future	1	800,000	0.00 Member	Sell
13:38:52	R2048	On 05/08/2021		Bond Future	1	800,000	0.00 Client	Buy
13:45:27	R2048	On 05/08/2021		Bond Future	1	800,000	0.00 Client	Sell
13:45:27	R2048	On 05/08/2021		Bond Future	1	800,000	0.00 Member	Buy

Page 4 of 7 2021/06/14, 18:37:31

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R20	948 Bond Future					8	6,400,000	0.00	
9:32:50	R209	On 04/11/2021	10.00	Put	Bond Future	1	200,000,000	0.00 Member	Buy
9:32:50	R209	On 04/11/2021			Bond Future	1	25,000,000	0.00 Member	Buy
9:32:50	R209	On 04/11/2021	10.50	Put	Bond Future	1	200,000,000	0.00 Member	Sell
9:32:50	R209	On 04/11/2021	10.50	Put	Bond Future	1	200,000,000	0.00 Member	Buy
9:32:50	R209	On 04/11/2021	10.00	Put	Bond Future	1	200,000,000	0.00 Member	Sell
9:32:50	R209	On 04/11/2021			Bond Future	1	25,000,000	0.00 Member	Sell
9:50:00	R209	On 04/11/2021	10.00	Put	Bond Future	1	125,000,000	0.00 Member	Buy
9:50:00	R209	On 04/11/2021	10.00	Put	Bond Future	1	200,000,000	0.00 Member	Sell
9:50:08	R209	On 04/11/2021	10.50	Put	Bond Future	1	125,000,000	0.00 Member	Sell
9:50:08	R209	On 04/11/2021	10.50	Put	Bond Future	1	200,000,000	0.00 Member	Buy
9:50:13	R209	On 04/11/2021			Bond Future	1	16,500,000	0.00 Member	Buy
9:50:13	R209	On 04/11/2021			Bond Future	1	25,000,000	0.00 Member	Sell
10:42:29	R209	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Buy
10:42:29	R209	On 04/11/2021	10.00	Put	Bond Future	1	10,000,000	0.00 Member	Buy
10:42:29	R209	On 04/11/2021	10.50	Put	Bond Future	1	10,000,000	0.00 Member	Sell
10:42:29	R209	On 04/11/2021	10.50	Put	Bond Future	1	10,000,000	0.00 Member	Buy
10:42:29	R209	On 04/11/2021	10.00	Put	Bond Future	1	10,000,000	0.00 Member	Sell
10:42:29	R209	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Sell
10:58:15	R209	On 04/11/2021			Bond Future	1	1,000,000	0.00 Client	Buy
10:58:15	R209	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Sell
10:58:27	R209	On 04/11/2021	10.00	Put	Bond Future	1	10,000,000	0.00 Client	Buy
10:58:27	R209	On 04/11/2021	10.00	Put	Bond Future	1	10,000,000	0.00 Member	Sell
10:58:36	R209	On 04/11/2021	10.50	Put	Bond Future	1	10,000,000	0.00 Client	Sell
10:58:36	R209	On 04/11/2021	10.50	Put	Bond Future	1	10,000,000	0.00 Member	Buy
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	5,000,000	0.00 Client	Buy
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	7,500,000	0.00 Client	Buy
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	5,000,000	0.00 Member	Sell
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	2,500,000	0.00 Client	Buy
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	2,500,000	0.00 Member	Buy
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	2,500,000	0.00 Member	Sell
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	2,500,000	0.00 Member	Buy
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	20,000,000	0.00 Member	Sell

Page 5 of 7 2021/06/14, 18:37:31

Matched Time	Contract Details		Contract Details Strike Call/ Product Put	No of Trades	Nominal	Trade Type	Buy/ Sell		
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	5,000,000	0.00 Client	Buy
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	5,000,000	0.00 Member	Sell
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	20,000,000	0.00 Member	Buy
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	5,000,000	0.00 Member	Buy
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	5,000,000	0.00 Member	Buy
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	7,500,000	0.00 Member	Sell
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	7,500,000	0.00 Member	Buy
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	2,500,000	0.00 Member	Sell
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	2,500,000	0.00 Client	Buy
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	7,500,000	0.00 Client	Buy
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	7,500,000	0.00 Member	Sell
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	7,500,000	0.00 Member	Buy
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	25,000,000	0.00 Member	Sell
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	25,000,000	0.00 Member	Buy
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	25,000,000	0.00 Client	Buy
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	20,000,000	0.00 Client	Buy
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	125,000,000	0.00 Client	Buy
11:31:31	R209	On 04/11/2021	10.00	Put	Bond Future	1	125,000,000	0.00 Member	Sell
11:34:30	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Member	Sell
11:34:30	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Member	Buy
11:34:30	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Member	Buy
11:34:30	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Member	Sell
11:34:30	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Client	Sell
11:34:30	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Client	Sell
11:34:31	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Client	Sell
11:34:31	R209	On 04/11/2021	10.50	Put	Bond Future	1	25,000,000	0.00 Member	Buy
11:34:31	R209	On 04/11/2021	10.50	Put	Bond Future	1	20,000,000	0.00 Member	Buy
11:34:31	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Buy
11:34:31	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Sell
11:34:31	R209	On 04/11/2021	10.50	Put	Bond Future	1	25,000,000	0.00 Member	Sell
11:34:31	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Member	Buy
11:34:31	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Client	Sell
11:34:31	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Member	Sell
11:34:31	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Member	Sell
11:34:31	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Buy

Page 6 of 7 2021/06/14, 18:37:31

Matched Time	Contract	Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:34:31	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Member	Buy
11:34:31	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Client	Sell
11:34:31	R209	On 04/11/2021	10.50	Put	Bond Future	1	20,000,000	0.00 Client	Sell
11:34:31	R209	On 04/11/2021	10.50	Put	Bond Future	1	20,000,000	0.00 Member	Sell
11:34:31	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Client	Sell
11:34:31	R209	On 04/11/2021	10.50	Put	Bond Future	1	7,500,000	0.00 Member	Sell
11:34:31	R209	On 04/11/2021	10.50	Put	Bond Future	1	25,000,000	0.00 Client	Sell
11:34:31	R209	On 04/11/2021	10.50	Put	Bond Future	1	125,000,000	0.00 Client	Sell
11:34:31	R209	On 04/11/2021	10.50	Put	Bond Future	1	125,000,000	0.00 Member	Buy
11:38:18	R209	On 04/11/2021			Bond Future	1	3,500,000	0.00 Client	Buy
11:38:18	R209	On 04/11/2021			Bond Future	1	2,500,000	0.00 Client	Buy
11:38:18	R209	On 04/11/2021			Bond Future	1	3,500,000	0.00 Member	Buy
11:38:18	R209	On 04/11/2021			Bond Future	1	2,500,000	0.00 Member	Buy
11:38:18	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Sell
11:38:18	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Buy
11:38:18	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Sell
11:38:18	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Buy
11:38:18	R209	On 04/11/2021			Bond Future	1	16,500,000	0.00 Client	Buy
11:38:18	R209	On 04/11/2021			Bond Future	1	2,500,000	0.00 Member	Sell
11:38:18	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Buy
11:38:18	R209	On 04/11/2021			Bond Future	1	16,500,000	0.00 Member	Sell
11:38:18	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Buy
11:38:18	R209	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Buy
11:38:18	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Buy
11:38:18	R209	On 04/11/2021			Bond Future	1	3,500,000	0.00 Member	Sell
11:38:18	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Buy
11:38:18	R209	On 04/11/2021			Bond Future	1	1,000,000	0.00 Client	Buy
11:38:18	R209	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Sell
11:38:18	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Sell
Total for R209 Bond Future			96	2,634,000,000	0.00				
Grand Tota	l for all Instrum	nents				184	3,783,840,000	0.00	

Page 7 of 7 2021/06/14, 18:37:31