



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 23/06/2021

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal          | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|------------------|---------------|--------------|
| 16:45:05                           | I2025            | On 05/08/2021 |        |              | Bond Future | 1               | 300,000          | 0.00 Member   | Sell         |
| 16:45:05                           | I2025            | On 05/08/2021 |        |              | Bond Future | 1               | 300,000          | 0.00 Member   | Buy          |
| 17:47:37                           | I2025            | On 05/08/2021 |        |              | Bond Future | 1               | 300,000          | 0.00 Member   | Buy          |
| 17:47:37                           | I2025            | On 05/08/2021 |        |              | Bond Future | 1               | 300,000          | 0.00 Client   | Sell         |
| <b>Total for I2025 Bond Future</b> |                  |               |        |              |             | <b>4</b>        | <b>1,200,000</b> | <b>0.00</b>   |              |
| 13:40:49                           | R186             | On 05/08/2021 |        |              | Bond Future | 1               | 9,200,000        | 0.00 Member   | Sell         |
| 13:40:49                           | R186             | On 05/08/2021 |        |              | Bond Future | 1               | 9,200,000        | 0.00 Client   | Buy          |
| 14:07:49                           | R186             | On 05/08/2021 |        |              | Bond Future | 1               | 1,500,000        | 0.00 Client   | Sell         |
| 14:07:49                           | R186             | On 05/08/2021 |        |              | Bond Future | 1               | 1,500,000        | 0.00 Member   | Buy          |
| 16:05:44                           | R186             | On 05/08/2021 |        |              | Bond Future | 1               | 25,000,000       | 0.00 Member   | Buy          |
| 16:05:44                           | R186             | On 05/08/2021 |        |              | Bond Future | 1               | 25,000,000       | 0.00 Member   | Sell         |
| 16:40:30                           | R186             | On 05/08/2021 |        |              | Bond Future | 1               | 25,000,000       | 0.00 Member   | Buy          |



| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 16:40:30                           | R186             | On 05/08/2021 |        |           | Bond Future | 1            | 25,000,000         | 0.00 Member | Sell      |
| 17:09:22                           | R186             | On 05/08/2021 |        |           | Bond Future | 1            | 25,000,000         | 0.00 Member | Sell      |
| 17:09:22                           | R186             | On 05/08/2021 |        |           | Bond Future | 1            | 25,000,000         | 0.00 Client | Buy       |
| <b>Total for R186 Bond Future</b>  |                  |               |        |           |             | <b>10</b>    | <b>171,400,000</b> | <b>0.00</b> |           |
| 13:40:49                           | R2030            | On 05/08/2021 |        |           | Bond Future | 1            | 5,300,000          | 0.00 Member | Buy       |
| 13:40:49                           | R2030            | On 05/08/2021 |        |           | Bond Future | 1            | 5,300,000          | 0.00 Client | Sell      |
| 16:54:25                           | R2030            | On 05/08/2021 |        |           | Bond Future | 1            | 9,400,000          | 0.00 Member | Sell      |
| 17:10:26                           | R2030            | On 05/08/2021 |        |           | Bond Future | 1            | 9,400,000          | 0.00 Client | Buy       |
| <b>Total for R2030 Bond Future</b> |                  |               |        |           |             | <b>4</b>     | <b>29,400,000</b>  | <b>0.00</b> |           |
| 15:58:56                           | R2035            | On 05/08/2021 |        |           | Bond Future | 1            | 5,800,000          | 0.00 Member | Buy       |
| 16:00:23                           | R2035            | On 05/08/2021 |        |           | Bond Future | 1            | 5,800,000          | 0.00 Member | Sell      |
| 16:07:37                           | R2035            | On 05/08/2021 |        |           | Bond Future | 1            | 5,800,000          | 0.00 Member | Sell      |
| 16:07:37                           | R2035            | On 05/08/2021 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Member | Buy       |
| 16:43:07                           | R2035            | On 05/08/2021 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Member | Sell      |
| 16:43:07                           | R2035            | On 05/08/2021 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Member | Buy       |
| 16:54:25                           | R2035            | On 05/08/2021 |        |           | Bond Future | 1            | 28,700,000         | 0.00 Member | Sell      |
| 17:03:54                           | R2035            | On 05/08/2021 |        |           | Bond Future | 1            | 3,500,000          | 0.00 Member | Sell      |
| 17:03:54                           | R2035            | On 05/08/2021 |        |           | Bond Future | 1            | 3,500,000          | 0.00 Member | Buy       |
| 17:03:54                           | R2035            | On 05/08/2021 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Client | Buy       |
| 17:03:54                           | R2035            | On 05/08/2021 |        |           | Bond Future | 1            | 200,000            | 0.00 Member | Buy       |
| 17:03:54                           | R2035            | On 05/08/2021 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Member | Buy       |
| 17:03:54                           | R2035            | On 05/08/2021 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Member | Sell      |
| 17:03:54                           | R2035            | On 05/08/2021 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Member | Sell      |
| 17:03:54                           | R2035            | On 05/08/2021 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Client | Buy       |
| 17:03:54                           | R2035            | On 05/08/2021 |        |           | Bond Future | 1            | 3,500,000          | 0.00 Client | Buy       |
| 17:03:54                           | R2035            | On 05/08/2021 |        |           | Bond Future | 1            | 100,000            | 0.00 Member | Sell      |
| 17:03:54                           | R2035            | On 05/08/2021 |        |           | Bond Future | 1            | 100,000            | 0.00 Client | Buy       |
| 17:03:54                           | R2035            | On 05/08/2021 |        |           | Bond Future | 1            | 100,000            | 0.00 Member | Buy       |
| 17:03:54                           | R2035            | On 05/08/2021 |        |           | Bond Future | 1            | 200,000            | 0.00 Member | Sell      |
| 17:03:54                           | R2035            | On 05/08/2021 |        |           | Bond Future | 1            | 200,000            | 0.00 Client | Buy       |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal            | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 17:13:11                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 3,100,000          | 0.00 Member   | Buy          |
| 17:16:34                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 25,600,000         | 0.00 Member   | Sell         |
| 17:16:34                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 25,600,000         | 0.00 Member   | Buy          |
| 17:16:34                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 25,600,000         | 0.00 Client   | Buy          |
| 17:16:34                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 3,100,000          | 0.00 Member   | Sell         |
| 17:16:34                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 3,100,000          | 0.00 Client   | Buy          |
| 17:46:53                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000          | 0.00 Member   | Buy          |
| 17:46:53                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000          | 0.00 Client   | Sell         |
| <b>Total for R2035 Bond Future</b> |                  |               |        |              |             | <b>29</b>       | <b>153,600,000</b> | <b>0.00</b>   |              |
| 14:07:49                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 700,000            | 0.00 Client   | Buy          |
| 14:07:49                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 700,000            | 0.00 Member   | Sell         |
| 15:58:56                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 10,500,000         | 0.00 Member   | Buy          |
| 16:00:23                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 10,500,000         | 0.00 Member   | Sell         |
| 16:07:37                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 10,500,000         | 0.00 Member   | Sell         |
| 16:07:37                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 1,600,000          | 0.00 Member   | Buy          |
| 16:43:07                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000          | 0.00 Member   | Sell         |
| 16:43:07                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000          | 0.00 Member   | Buy          |
| 17:06:01                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 1,600,000          | 0.00 Member   | Sell         |
| 17:06:01                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 1,600,000          | 0.00 Client   | Buy          |
| 17:06:01                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 1,600,000          | 0.00 Client   | Buy          |
| 17:06:01                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 200,000            | 0.00 Member   | Buy          |
| 17:06:01                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 1,600,000          | 0.00 Member   | Buy          |
| 17:06:01                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 7,000,000          | 0.00 Member   | Buy          |
| 17:06:01                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 100,000            | 0.00 Member   | Buy          |
| 17:06:01                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 100,000            | 0.00 Client   | Buy          |
| 17:06:01                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 200,000            | 0.00 Member   | Sell         |
| 17:06:01                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 7,000,000          | 0.00 Client   | Buy          |
| 17:06:01                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 200,000            | 0.00 Client   | Buy          |
| 17:06:01                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 1,600,000          | 0.00 Member   | Sell         |
| 17:06:01                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 7,000,000          | 0.00 Member   | Sell         |
| 17:06:01                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 100,000            | 0.00 Member   | Sell         |
| 17:46:22                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000          | 0.00 Member   | Buy          |
| 17:46:22                           | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000          | 0.00 Client   | Sell         |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal           | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| <b>Total for R2037 Bond Future</b> |                  |               |        |              |             | <b>24</b>       | <b>68,400,000</b> | <b>0.00</b>   |              |
| 8:33:09                            | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 105,000,000       | 0.00 Member   | Sell         |
| 8:33:09                            | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 25,000,000        | 0.00 Member   | Buy          |
| 8:40:42                            | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 80,000,000        | 0.00 Member   | Buy          |
| 8:40:42                            | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 25,000,000        | 0.00 Member   | Sell         |
| 8:40:42                            | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 80,000,000        | 0.00 Client   | Buy          |
| 8:40:42                            | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 80,000,000        | 0.00 Member   | Sell         |
| 8:40:42                            | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 25,000,000        | 0.00 Client   | Buy          |
| 14:07:49                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 500,000           | 0.00 Client   | Buy          |
| 14:07:49                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 500,000           | 0.00 Member   | Sell         |
| 15:58:56                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 7,500,000         | 0.00 Member   | Buy          |
| 16:00:23                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 7,500,000         | 0.00 Member   | Sell         |
| 16:07:37                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 7,500,000         | 0.00 Member   | Sell         |
| 16:07:37                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 800,000           | 0.00 Member   | Buy          |
| 16:43:07                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000         | 0.00 Member   | Sell         |
| 16:43:07                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000         | 0.00 Member   | Buy          |
| 17:08:16                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 200,000           | 0.00 Member   | Sell         |
| 17:08:16                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 200,000           | 0.00 Member   | Buy          |
| 17:08:16                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 400,000           | 0.00 Member   | Buy          |
| 17:08:16                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 1,400,000         | 0.00 Member   | Buy          |
| 17:08:16                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 4,700,000         | 0.00 Member   | Sell         |
| 17:08:16                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 200,000           | 0.00 Client   | Buy          |
| 17:08:16                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 1,400,000         | 0.00 Client   | Buy          |
| 17:08:16                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 400,000           | 0.00 Member   | Sell         |
| 17:08:16                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 400,000           | 0.00 Client   | Buy          |
| 17:08:16                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 1,400,000         | 0.00 Member   | Sell         |
| 17:08:16                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 4,700,000         | 0.00 Member   | Buy          |
| 17:08:16                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 800,000           | 0.00 Member   | Sell         |
| 17:08:16                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 800,000           | 0.00 Client   | Buy          |
| 17:08:16                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 4,700,000         | 0.00 Client   | Buy          |
| 17:47:13                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000         | 0.00 Member   | Buy          |
| 17:47:13                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000         | 0.00 Client   | Sell         |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal            | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| <b>Total for R2040 Bond Future</b> |                  |               |        |              |             | <b>31</b>       | <b>470,000,000</b> | <b>0.00</b>   |              |
| 15:58:56                           | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 9,700,000          | 0.00 Member   | Buy          |
| 16:00:23                           | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 9,700,000          | 0.00 Member   | Sell         |
| 16:07:37                           | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 9,700,000          | 0.00 Member   | Sell         |
| 16:07:37                           | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 1,400,000          | 0.00 Member   | Buy          |
| 17:10:17                           | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 6,500,000          | 0.00 Client   | Buy          |
| 17:10:17                           | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 6,500,000          | 0.00 Member   | Sell         |
| 17:10:17                           | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 200,000            | 0.00 Member   | Sell         |
| 17:10:17                           | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 200,000            | 0.00 Client   | Buy          |
| 17:10:17                           | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 400,000            | 0.00 Client   | Buy          |
| 17:10:17                           | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 6,500,000          | 0.00 Member   | Buy          |
| 17:10:17                           | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 1,200,000          | 0.00 Client   | Buy          |
| 17:10:17                           | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 1,200,000          | 0.00 Member   | Sell         |
| 17:10:17                           | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 1,200,000          | 0.00 Member   | Buy          |
| 17:10:17                           | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 200,000            | 0.00 Member   | Buy          |
| 17:10:17                           | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 400,000            | 0.00 Member   | Sell         |
| 17:10:17                           | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 400,000            | 0.00 Member   | Buy          |
| 17:10:18                           | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 1,400,000          | 0.00 Member   | Sell         |
| 17:10:18                           | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 1,400,000          | 0.00 Client   | Buy          |
| <b>Total for R2044 Bond Future</b> |                  |               |        |              |             | <b>18</b>       | <b>58,200,000</b>  | <b>0.00</b>   |              |
| 15:58:56                           | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 10,600,000         | 0.00 Member   | Buy          |
| 16:00:23                           | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 10,600,000         | 0.00 Member   | Sell         |
| 16:07:37                           | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 10,600,000         | 0.00 Member   | Sell         |
| 16:07:37                           | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 1,200,000          | 0.00 Member   | Buy          |
| 17:12:49                           | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 200,000            | 0.00 Client   | Buy          |
| 17:12:49                           | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 200,000            | 0.00 Member   | Sell         |
| 17:12:49                           | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 200,000            | 0.00 Client   | Buy          |
| 17:12:49                           | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 200,000            | 0.00 Member   | Buy          |
| 17:12:49                           | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 1,800,000          | 0.00 Client   | Buy          |
| 17:12:49                           | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 7,100,000          | 0.00 Member   | Sell         |

| Matched Time                           | Contract Details | Strike        | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/ Sell |
|--|------------------|---------------|-----------|-------------|--------------|----------------------|-------------|-----------|
| 17:12:49                               | R2048            | On 05/08/2021 |           | Bond Future | 1            | 1,200,000            | 0.00 Member | Sell      |
| 17:12:49                               | R2048            | On 05/08/2021 |           | Bond Future | 1            | 1,200,000            | 0.00 Client | Buy       |
| 17:12:49                               | R2048            | On 05/08/2021 |           | Bond Future | 1            | 200,000              | 0.00 Member | Sell      |
| 17:12:49                               | R2048            | On 05/08/2021 |           | Bond Future | 1            | 100,000              | 0.00 Member | Buy       |
| 17:12:49                               | R2048            | On 05/08/2021 |           | Bond Future | 1            | 7,100,000            | 0.00 Client | Buy       |
| 17:12:49                               | R2048            | On 05/08/2021 |           | Bond Future | 1            | 1,800,000            | 0.00 Member | Sell      |
| 17:12:49                               | R2048            | On 05/08/2021 |           | Bond Future | 1            | 1,800,000            | 0.00 Member | Buy       |
| 17:12:49                               | R2048            | On 05/08/2021 |           | Bond Future | 1            | 7,100,000            | 0.00 Member | Buy       |
| 17:12:49                               | R2048            | On 05/08/2021 |           | Bond Future | 1            | 200,000              | 0.00 Member | Buy       |
| 17:12:49                               | R2048            | On 05/08/2021 |           | Bond Future | 1            | 100,000              | 0.00 Member | Sell      |
| 17:12:49                               | R2048            | On 05/08/2021 |           | Bond Future | 1            | 100,000              | 0.00 Client | Buy       |
| <b>Total for R2048 Bond Future</b>     |                  |               |           |             | <b>21</b>    | <b>63,600,000</b>    | <b>0.00</b> |           |
| <b>Grand Total for all Instruments</b> |                  |               |           |             | <b>141</b>   | <b>1,015,800,000</b> | <b>0.00</b> |           |