



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 25/03/2022

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:03:58	R186	On 05/05/2022			Bond Future	1	2,500,000	0.00 Client	Buy
16:03:58	R186	On 05/05/2022			Bond Future	1	2,500,000	0.00 Member	Sell
16:13:53	R186	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Sell
16:51:18	R186	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Buy
16:51:57	R186	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Sell
16:51:57	R186	On 05/05/2022			Bond Future	1	600,000	0.00 Client	Buy
Total for R186 Bond Future						6	7,400,000	0.00	
14:27:13	R2030	On 05/05/2022			Bond Future	1	10,000,000	0.00 Member	Sell
14:27:13	R2030	On 05/05/2022			Bond Future	1	10,000,000	0.00 Client	Buy
16:07:11	R2030	On 05/05/2022	9.60	Put	Bond Future	1	1,100,000	0.00 Client	Buy
16:07:11	R2030	On 05/05/2022	9.60	Put	Bond Future	1	1,100,000	0.00 Client	Sell
16:07:11	R2030	On 05/05/2022	9.60	Put	Bond Future	1	1,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:07:11	R2030	On 05/05/2022	9.60	Put	Bond Future	1	1,700,000	0.00 Client	Sell
16:24:51	R2030	On 05/05/2022	9.65	Put	Bond Future	1	1,700,000	0.00 Client	Buy
16:24:51	R2030	On 05/05/2022	9.65	Put	Bond Future	1	1,700,000	0.00 Client	Sell
16:24:51	R2030	On 05/05/2022	9.65	Put	Bond Future	1	1,100,000	0.00 Client	Buy
16:24:51	R2030	On 05/05/2022	9.65	Put	Bond Future	1	1,100,000	0.00 Client	Sell
Total for R2030 Bond Future						10	31,200,000	0.00	
12:00:57	R2040	On 05/05/2022			Bond Future	1	5,000,000	0.00 Client	Sell
12:00:57	R2040	On 05/05/2022			Bond Future	1	3,500,000	0.00 Member	Buy
12:02:14	R2040	On 05/05/2022			Bond Future	1	1,500,000	0.00 Member	Sell
12:02:14	R2040	On 05/05/2022			Bond Future	1	1,500,000	0.00 Member	Buy
12:02:14	R2040	On 05/05/2022			Bond Future	1	3,500,000	0.00 Member	Sell
12:02:14	R2040	On 05/05/2022			Bond Future	1	3,500,000	0.00 Client	Buy
12:02:14	R2040	On 05/05/2022			Bond Future	1	1,500,000	0.00 Client	Buy
16:03:58	R2040	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Sell
16:03:58	R2040	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Buy
Total for R2040 Bond Future						9	22,000,000	0.00	
16:03:58	R2044	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Sell
16:03:58	R2044	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Buy
Total for R2044 Bond Future						2	2,000,000	0.00	
Grand Total for all Instruments						27	62,600,000	0.00	