



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 08/06/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:20:58	R186	On 04/08/2022		Bond Future	1	1,000,000	0.00 Member	Sell
15:27:13	R186	On 04/08/2022		Bond Future	1	1,000,000	0.00 Member	Buy
15:30:36	R186	On 04/08/2022		Bond Future	1	1,000,000	0.00 Member	Sell
15:30:36	R186	On 04/08/2022		Bond Future	1	1,000,000	0.00 Client	Buy
17:29:14	R186	On 04/08/2022		Bond Future	1	1,200,000	0.00 Member	Sell
17:44:21	R186	On 04/08/2022		Bond Future	1	1,200,000	0.00 Client	Buy
Total for R186 Bond Future					6	6,400,000	0.00	
16:02:00	R2030	On 04/08/2022		Bond Future	1	200,000	0.00 Member	Buy
16:02:00	R2030	On 04/08/2022		Bond Future	1	200,000	0.00 Member	Sell
16:52:31	R2030	On 04/08/2022		Bond Future	1	200,000	0.00 Member	Sell
16:52:31	R2030	On 04/08/2022		Bond Future	1	200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						4	800,000	0.00	
11:54:56	R2032	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy
11:54:56	R2032	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
11:57:23	R2032	On 04/08/2022			Bond Future	1	700,000	0.00 Client	Buy
11:57:23	R2032	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
Total for R2032 Bond Future						4	2,800,000	0.00	
12:16:02	R2035	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
12:16:02	R2035	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
13:02:53	R2035	On 04/08/2022			Bond Future	1	1,000,000,000	0.00 Member	Sell
13:02:53	R2035	On 04/08/2022			Bond Future	1	1,000,000,000	0.00 Member	Buy
15:48:56	R2035	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
15:48:56	R2035	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Buy
16:02:00	R2035	On 04/08/2022			Bond Future	1	1,300,000	0.00 Member	Buy
16:02:00	R2035	On 04/08/2022			Bond Future	1	1,300,000	0.00 Member	Sell
16:58:21	R2035	On 04/08/2022			Bond Future	1	1,300,000	0.00 Member	Sell
16:58:21	R2035	On 04/08/2022			Bond Future	1	1,300,000	0.00 Client	Buy
Total for R2035 Bond Future						10	2,006,000,000	0.00	
12:16:02	R2044	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Sell
12:16:02	R2044	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
15:49:09	R2044	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
15:49:09	R2044	On 04/08/2022			Bond Future	1	400,000	0.00 Client	Sell
17:25:25	R2044	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Sell
17:25:25	R2044	On 04/08/2022			Bond Future	1	30,600,000	0.00 Member	Buy
17:32:17	R2044	On 04/08/2022			Bond Future	1	4,700,000	0.00 Client	Sell
17:32:17	R2044	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Sell
17:32:17	R2044	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Buy
17:32:17	R2044	On 04/08/2022			Bond Future	1	2,600,000	0.00 Member	Sell
17:32:17	R2044	On 04/08/2022			Bond Future	1	7,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:32:17	R2044	On 04/08/2022			Bond Future	1	7,700,000	0.00 Member	Sell
17:32:17	R2044	On 04/08/2022			Bond Future	1	7,500,000	0.00 Client	Sell
17:32:17	R2044	On 04/08/2022			Bond Future	1	7,500,000	0.00 Member	Sell
17:32:17	R2044	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Sell
17:32:17	R2044	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
17:32:17	R2044	On 04/08/2022			Bond Future	1	600,000	0.00 Client	Sell
17:32:17	R2044	On 04/08/2022			Bond Future	1	7,700,000	0.00 Client	Sell
17:32:17	R2044	On 04/08/2022			Bond Future	1	7,500,000	0.00 Member	Buy
17:32:17	R2044	On 04/08/2022			Bond Future	1	4,700,000	0.00 Member	Buy
17:32:17	R2044	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
17:32:17	R2044	On 04/08/2022			Bond Future	1	4,700,000	0.00 Member	Sell
17:32:17	R2044	On 04/08/2022			Bond Future	1	3,900,000	0.00 Member	Buy
17:32:17	R2044	On 04/08/2022			Bond Future	1	3,900,000	0.00 Client	Sell
17:32:17	R2044	On 04/08/2022			Bond Future	1	3,900,000	0.00 Member	Sell
17:32:17	R2044	On 04/08/2022			Bond Future	1	2,600,000	0.00 Member	Buy
17:32:17	R2044	On 04/08/2022			Bond Future	1	2,600,000	0.00 Client	Sell
17:32:17	R2044	On 04/08/2022			Bond Future	1	2,200,000	0.00 Client	Sell
17:32:17	R2044	On 04/08/2022			Bond Future	1	400,000	0.00 Client	Sell
17:32:17	R2044	On 04/08/2022			Bond Future	1	2,200,000	0.00 Member	Buy
17:32:17	R2044	On 04/08/2022			Bond Future	1	2,200,000	0.00 Member	Sell
17:32:17	R2044	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
Total for R2044 Bond Future						32	124,000,000	0.00	
16:02:00	R209	On 04/08/2022			Bond Future	1	1,200,000	0.00 Member	Buy
16:02:00	R209	On 04/08/2022			Bond Future	1	1,200,000	0.00 Member	Sell
16:51:33	R209	On 04/08/2022			Bond Future	1	1,200,000	0.00 Client	Buy
16:51:33	R209	On 04/08/2022			Bond Future	1	1,200,000	0.00 Member	Sell
Total for R209 Bond Future						4	4,800,000	0.00	
11:15:41	R213	On 04/08/2022			Bond Future	1	15,900,000	0.00 Member	Sell
11:15:41	R213	On 04/08/2022			Bond Future	1	1,400,000	0.00 Member	Sell
12:50:12	R213	On 04/08/2022			Bond Future	1	1,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:51:06	R213	On 04/08/2022			Bond Future	1	14,000,000	0.00 Client	Buy
12:51:06	R213	On 04/08/2022			Bond Future	1	14,000,000	0.00 Member	Buy
12:51:06	R213	On 04/08/2022			Bond Future	1	1,900,000	0.00 Client	Buy
12:51:06	R213	On 04/08/2022			Bond Future	1	14,000,000	0.00 Member	Sell
12:51:06	R213	On 04/08/2022			Bond Future	1	1,900,000	0.00 Member	Sell
12:53:58	R213	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Buy
12:57:13	R213	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Buy
12:57:13	R213	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Sell
12:57:13	R213	On 04/08/2022			Bond Future	1	900,000	0.00 Client	Buy
12:57:13	R213	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Sell
12:57:13	R213	On 04/08/2022			Bond Future	1	500,000	0.00 Client	Buy
Total for R213 Bond Future						14	69,200,000	0.00	
16:02:00	R214	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Sell
16:02:00	R214	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
16:49:41	R214	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
16:49:41	R214	On 04/08/2022			Bond Future	1	400,000	0.00 Client	Sell
Total for R214 Bond Future						4	1,600,000	0.00	
Grand Total for all Instruments						78	2,215,600,000	0.00	