



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 05/08/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:46:56	R186	On 03/11/2022		Bond Future	1	10,000,000	0.00 Member	Buy
14:46:56	R186	On 03/11/2022		Bond Future	1	10,000,000	0.00 Member	Sell
15:00:33	R186	On 03/11/2022		Bond Future	1	10,000,000	0.00 Member	Buy
15:00:33	R186	On 03/11/2022		Bond Future	1	10,000,000	0.00 Member	Sell
15:24:49	R186	On 03/11/2022		Bond Future	1	10,000,000	0.00 Member	Sell
15:24:49	R186	On 03/11/2022		Bond Future	1	10,000,000	0.00 Client	Buy
17:18:52	R186	On 03/11/2022		Bond Future	1	10,000,000	0.00 Member	Buy
17:19:44	R186	On 03/11/2022		Bond Future	1	10,000,000	0.00 Member	Sell
17:20:11	R186	On 03/11/2022		Bond Future	1	10,000,000	0.00 Member	Sell
17:20:59	R186	On 03/11/2022		Bond Future	1	10,000,000	0.00 Member	Buy
17:31:21	R186	On 03/11/2022		Bond Future	1	10,000,000	0.00 Client	Sell
17:31:21	R186	On 03/11/2022		Bond Future	1	10,000,000	0.00 Member	Buy
17:32:52	R186	On 03/11/2022		Bond Future	1	10,000,000	0.00 Client	Buy
17:32:52	R186	On 03/11/2022		Bond Future	1	10,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						14	140,000,000	0.00	
10:57:58	R2023	On 03/11/2022			Bond Future	1	171,700,000	0.00 Member	Buy
11:16:31	R2023	On 03/11/2022			Bond Future	1	171,700,000	0.00 Member	Buy
12:25:51	R2023	On 03/11/2022			Bond Future	1	171,700,000	0.00 Member	Sell
12:26:28	R2023	On 03/11/2022			Bond Future	1	171,700,000	0.00 Client	Sell
12:26:28	R2023	On 03/11/2022			Bond Future	1	171,700,000	0.00 Member	Buy
12:32:14	R2023	On 03/11/2022			Bond Future	1	13,400,000	0.00 Member	Sell
12:36:01	R2023	On 03/11/2022			Bond Future	1	900,000	0.00 Client	Sell
12:36:01	R2023	On 03/11/2022			Bond Future	1	900,000	0.00 Client	Sell
12:36:01	R2023	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Buy
12:36:01	R2023	On 03/11/2022			Bond Future	1	1,300,000	0.00 Member	Buy
12:36:01	R2023	On 03/11/2022			Bond Future	1	1,300,000	0.00 Member	Sell
12:36:01	R2023	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
12:36:01	R2023	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
12:36:01	R2023	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Sell
12:36:01	R2023	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Buy
12:36:01	R2023	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Sell
12:36:01	R2023	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Sell
12:36:01	R2023	On 03/11/2022			Bond Future	1	1,300,000	0.00 Client	Sell
12:36:02	R2023	On 03/11/2022			Bond Future	1	6,200,000	0.00 Member	Buy
12:36:02	R2023	On 03/11/2022			Bond Future	1	2,300,000	0.00 Member	Buy
12:36:02	R2023	On 03/11/2022			Bond Future	1	39,500,000	0.00 Member	Sell
12:36:02	R2023	On 03/11/2022			Bond Future	1	4,400,000	0.00 Member	Buy
12:36:02	R2023	On 03/11/2022			Bond Future	1	4,400,000	0.00 Member	Sell
12:36:02	R2023	On 03/11/2022			Bond Future	1	2,300,000	0.00 Client	Sell
12:36:02	R2023	On 03/11/2022			Bond Future	1	4,200,000	0.00 Member	Buy
12:36:02	R2023	On 03/11/2022			Bond Future	1	4,200,000	0.00 Client	Sell
12:36:02	R2023	On 03/11/2022			Bond Future	1	39,500,000	0.00 Member	Buy
12:36:02	R2023	On 03/11/2022			Bond Future	1	6,200,000	0.00 Client	Sell
12:36:02	R2023	On 03/11/2022			Bond Future	1	6,200,000	0.00 Member	Sell
12:36:02	R2023	On 03/11/2022			Bond Future	1	12,500,000	0.00 Member	Buy
12:36:02	R2023	On 03/11/2022			Bond Future	1	4,400,000	0.00 Client	Sell
12:36:02	R2023	On 03/11/2022			Bond Future	1	12,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:36:02	R2023	On 03/11/2022			Bond Future	1	12,500,000	0.00 Member	Sell
12:36:02	R2023	On 03/11/2022			Bond Future	1	4,200,000	0.00 Member	Sell
12:36:02	R2023	On 03/11/2022			Bond Future	1	2,300,000	0.00 Member	Sell
12:36:02	R2023	On 03/11/2022			Bond Future	1	39,500,000	0.00 Client	Sell
12:36:03	R2023	On 03/11/2022			Bond Future	1	7,500,000	0.00 Member	Buy
12:36:03	R2023	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
12:36:03	R2023	On 03/11/2022			Bond Future	1	11,300,000	0.00 Member	Buy
12:36:03	R2023	On 03/11/2022			Bond Future	1	1,000,000	0.00 Client	Sell
12:36:03	R2023	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Sell
12:36:03	R2023	On 03/11/2022			Bond Future	1	11,300,000	0.00 Client	Sell
12:36:03	R2023	On 03/11/2022			Bond Future	1	2,500,000	0.00 Member	Buy
12:36:03	R2023	On 03/11/2022			Bond Future	1	2,500,000	0.00 Client	Sell
12:36:03	R2023	On 03/11/2022			Bond Future	1	4,300,000	0.00 Client	Sell
12:36:03	R2023	On 03/11/2022			Bond Future	1	7,500,000	0.00 Client	Sell
12:36:03	R2023	On 03/11/2022			Bond Future	1	11,300,000	0.00 Member	Sell
12:36:03	R2023	On 03/11/2022			Bond Future	1	7,500,000	0.00 Member	Sell
12:36:03	R2023	On 03/11/2022			Bond Future	1	1,000,000	0.00 Member	Sell
12:36:03	R2023	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
12:36:03	R2023	On 03/11/2022			Bond Future	1	1,000,000	0.00 Member	Buy
12:36:03	R2023	On 03/11/2022			Bond Future	1	2,500,000	0.00 Member	Sell
12:36:03	R2023	On 03/11/2022			Bond Future	1	4,300,000	0.00 Member	Buy
12:36:03	R2023	On 03/11/2022			Bond Future	1	4,300,000	0.00 Member	Sell
12:37:30	R2023	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
12:37:30	R2023	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
12:37:30	R2023	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
12:37:30	R2023	On 03/11/2022			Bond Future	1	39,500,000	0.00 Member	Sell
12:37:30	R2023	On 03/11/2022			Bond Future	1	39,500,000	0.00 Member	Buy
12:37:30	R2023	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
12:37:30	R2023	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
12:37:30	R2023	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
12:37:30	R2023	On 03/11/2022			Bond Future	1	2,900,000	0.00 Member	Buy
12:37:30	R2023	On 03/11/2022			Bond Future	1	2,900,000	0.00 Member	Sell
12:37:30	R2023	On 03/11/2022			Bond Future	1	15,100,000	0.00 Member	Sell
12:37:30	R2023	On 03/11/2022			Bond Future	1	13,400,000	0.00 Member	Buy
12:37:30	R2023	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:37:30	R2023	On 03/11/2022			Bond Future	1	13,400,000	0.00 Client	Sell
12:37:30	R2023	On 03/11/2022			Bond Future	1	39,500,000	0.00 Client	Sell
12:37:30	R2023	On 03/11/2022			Bond Future	1	15,100,000	0.00 Member	Buy
12:37:30	R2023	On 03/11/2022			Bond Future	1	15,100,000	0.00 Client	Sell
12:37:30	R2023	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Sell
12:37:30	R2023	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Sell
12:37:30	R2023	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Sell
12:37:30	R2023	On 03/11/2022			Bond Future	1	2,900,000	0.00 Client	Sell
12:37:30	R2023	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
12:37:30	R2023	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
15:54:36	R2023	On 03/11/2022			Bond Future	1	230,300,000	0.00 Member	Buy
16:15:19	R2023	On 03/11/2022			Bond Future	1	9,000,000	0.00 Member	Sell
16:22:22	R2023	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
16:22:22	R2023	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
16:22:22	R2023	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Sell
16:22:23	R2023	On 03/11/2022			Bond Future	1	2,900,000	0.00 Client	Sell
16:22:23	R2023	On 03/11/2022			Bond Future	1	900,000	0.00 Client	Sell
16:22:23	R2023	On 03/11/2022			Bond Future	1	1,600,000	0.00 Client	Sell
16:22:23	R2023	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
16:22:23	R2023	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Buy
16:22:23	R2023	On 03/11/2022			Bond Future	1	3,000,000	0.00 Member	Buy
16:22:23	R2023	On 03/11/2022			Bond Future	1	3,000,000	0.00 Member	Sell
16:22:23	R2023	On 03/11/2022			Bond Future	1	1,600,000	0.00 Member	Buy
16:22:23	R2023	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Sell
16:22:23	R2023	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
16:22:23	R2023	On 03/11/2022			Bond Future	1	2,900,000	0.00 Member	Buy
16:22:23	R2023	On 03/11/2022			Bond Future	1	1,600,000	0.00 Member	Sell
16:22:23	R2023	On 03/11/2022			Bond Future	1	4,200,000	0.00 Member	Sell
16:22:23	R2023	On 03/11/2022			Bond Future	1	2,900,000	0.00 Member	Sell
16:22:23	R2023	On 03/11/2022			Bond Future	1	26,500,000	0.00 Member	Buy
16:22:23	R2023	On 03/11/2022			Bond Future	1	26,500,000	0.00 Member	Sell
16:22:23	R2023	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Sell
16:22:23	R2023	On 03/11/2022			Bond Future	1	4,200,000	0.00 Member	Buy
16:22:23	R2023	On 03/11/2022			Bond Future	1	4,200,000	0.00 Client	Sell
16:22:23	R2023	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:22:23	R2023	On 03/11/2022			Bond Future	1	26,500,000	0.00 Client	Sell
16:22:23	R2023	On 03/11/2022			Bond Future	1	3,000,000	0.00 Client	Sell
16:22:23	R2023	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Sell
16:22:23	R2023	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
16:22:24	R2023	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	7,600,000	0.00 Client	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	141,200,000	0.00 Client	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	1,900,000	0.00 Member	Buy
16:22:24	R2023	On 03/11/2022			Bond Future	1	1,900,000	0.00 Client	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
16:22:24	R2023	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
16:22:24	R2023	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	9,000,000	0.00 Member	Buy
16:22:24	R2023	On 03/11/2022			Bond Future	1	8,400,000	0.00 Client	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	1,600,000	0.00 Client	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	5,100,000	0.00 Member	Buy
16:22:24	R2023	On 03/11/2022			Bond Future	1	1,600,000	0.00 Member	Buy
16:22:24	R2023	On 03/11/2022			Bond Future	1	2,900,000	0.00 Member	Buy
16:22:24	R2023	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	9,000,000	0.00 Client	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	5,100,000	0.00 Client	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	7,600,000	0.00 Member	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	8,400,000	0.00 Member	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	1,600,000	0.00 Member	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	2,900,000	0.00 Member	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
16:22:24	R2023	On 03/11/2022			Bond Future	1	8,400,000	0.00 Member	Buy
16:22:24	R2023	On 03/11/2022			Bond Future	1	10,200,000	0.00 Member	Buy
16:22:24	R2023	On 03/11/2022			Bond Future	1	10,200,000	0.00 Member	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
16:22:24	R2023	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	7,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
16:22:24	R2023	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	5,100,000	0.00 Member	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	141,200,000	0.00 Member	Buy
16:22:24	R2023	On 03/11/2022			Bond Future	1	141,200,000	0.00 Member	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	10,200,000	0.00 Client	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	1,900,000	0.00 Member	Sell
16:22:24	R2023	On 03/11/2022			Bond Future	1	2,900,000	0.00 Client	Sell
Total for R2023 Bond Future						147	2,294,800,000	0.00	
15:54:36	R2032	On 03/11/2022			Bond Future	1	46,000,000	0.00 Member	Sell
16:27:48	R2032	On 03/11/2022			Bond Future	1	4,700,000	0.00 Member	Buy
16:28:46	R2032	On 03/11/2022			Bond Future	1	2,300,000	0.00 Member	Sell
16:28:46	R2032	On 03/11/2022			Bond Future	1	2,300,000	0.00 Member	Buy
16:28:46	R2032	On 03/11/2022			Bond Future	1	17,500,000	0.00 Member	Sell
16:28:46	R2032	On 03/11/2022			Bond Future	1	17,500,000	0.00 Client	Buy
16:28:46	R2032	On 03/11/2022			Bond Future	1	17,500,000	0.00 Member	Buy
16:28:46	R2032	On 03/11/2022			Bond Future	1	21,500,000	0.00 Member	Sell
16:28:46	R2032	On 03/11/2022			Bond Future	1	21,500,000	0.00 Member	Buy
16:28:46	R2032	On 03/11/2022			Bond Future	1	2,300,000	0.00 Client	Buy
16:28:46	R2032	On 03/11/2022			Bond Future	1	21,500,000	0.00 Client	Buy
16:28:46	R2032	On 03/11/2022			Bond Future	1	4,700,000	0.00 Client	Buy
16:28:46	R2032	On 03/11/2022			Bond Future	1	4,700,000	0.00 Member	Sell
Total for R2032 Bond Future						13	184,000,000	0.00	
16:25:24	R213	On 03/11/2022			Bond Future	1	10,100,000	0.00 Client	Buy
16:25:24	R213	On 03/11/2022			Bond Future	1	10,100,000	0.00 Client	Sell
Total for R213 Bond Future						2	20,200,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					176	2,639,000,000	0.00	
