



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 08/11/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:55:58	GOVI	On 03/02/2022		GOVI	1	680,000	0.00 Member	Sell
11:55:58	GOVI	On 03/02/2022		GOVI	1	680,000	0.00 Member	Buy
12:02:21	GOVI	On 03/02/2022		GOVI	1	470,000	0.00 Member	Sell
12:02:21	GOVI	On 03/02/2022		GOVI	1	680,000	0.00 Member	Buy
17:43:45	GOVI	On 03/02/2022		GOVI	1	80,000	0.00 Member	Buy
17:43:45	GOVI	On 03/02/2022		GOVI	1	130,000	0.00 Client	Sell
17:43:45	GOVI	On 03/02/2022		GOVI	1	470,000	0.00 Client	Sell
17:43:45	GOVI	On 03/02/2022		GOVI	1	130,000	0.00 Member	Buy
17:43:45	GOVI	On 03/02/2022		GOVI	1	130,000	0.00 Member	Sell
17:43:45	GOVI	On 03/02/2022		GOVI	1	80,000	0.00 Member	Sell
17:43:45	GOVI	On 03/02/2022		GOVI	1	470,000	0.00 Member	Buy
17:43:45	GOVI	On 03/02/2022		GOVI	1	80,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for GOVI GOVI						12	4,080,000	0.00	
12:45:06	IGOV	On 04/08/2022			Index Future	1	120,000	0.00 Client	Buy
12:45:06	IGOV	On 04/08/2022			Index Future	1	120,000	0.00 Member	Sell
13:07:40	IGOV	On 03/02/2022			Index Future	1	110,000	0.00 Member	Buy
13:07:40	IGOV	On 03/02/2022			Index Future	1	110,000	0.00 Member	Sell
13:32:51	IGOV	On 04/08/2022			Index Future	1	120,000	0.00 Member	Buy
13:32:51	IGOV	On 04/08/2022			Index Future	1	120,000	0.00 Client	Sell
13:42:15	IGOV	On 03/02/2022			Index Future	1	120,000	0.00 Member	Sell
13:42:15	IGOV	On 03/02/2022			Index Future	1	120,000	0.00 Client	Buy
14:39:32	IGOV	On 03/02/2022			Index Future	1	10,000	0.00 Member	Buy
14:39:32	IGOV	On 03/02/2022			Index Future	1	10,000	0.00 Member	Sell
Total for IGOV Index Future						10	960,000	0.00	
10:56:34	R186	On 03/02/2022			Bond Future	1	10,000,000	0.00 Member	Buy
10:56:34	R186	On 03/02/2022			Bond Future	1	10,000,000	0.00 Member	Sell
11:13:13	R186	On 03/02/2022			Bond Future	1	10,000,000	0.00 Member	Sell
11:13:13	R186	On 03/02/2022			Bond Future	1	10,000,000	0.00 Client	Buy
12:07:05	R186	On 03/02/2022			Bond Future	1	4,900,000	0.00 Member	Sell
13:36:19	R186	On 03/02/2022			Bond Future	1	4,900,000	0.00 Client	Buy
16:04:43	R186	On 03/02/2022			Bond Future	1	2,500,000	0.00 Client	Sell
16:04:43	R186	On 03/02/2022			Bond Future	1	2,500,000	0.00 Member	Buy
Total for R186 Bond Future						8	54,800,000	0.00	
16:04:43	R2040	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Buy
16:04:43	R2040	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
Total for R2040 Bond Future						2	1,000,000	0.00	
16:04:43	R2044	On 03/02/2022			Bond Future	1	1,000,000	0.00 Client	Buy
16:04:43	R2044	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						2	2,000,000	0.00	
16:38:00	R209	On 03/02/2022			Bond Future	1	1,300,000	0.00 Member	Sell
16:38:00	R209	On 03/02/2022			Bond Future	1	199,100,000	0.00 Member	Buy
16:48:55	R209	On 03/02/2022			Bond Future	1	90,400,000	0.00 Member	Sell
16:48:55	R209	On 03/02/2022			Bond Future	1	51,600,000	0.00 Member	Buy
16:48:55	R209	On 03/02/2022			Bond Future	1	8,700,000	0.00 Client	Sell
16:48:55	R209	On 03/02/2022			Bond Future	1	9,000,000	0.00 Member	Sell
16:48:55	R209	On 03/02/2022			Bond Future	1	8,700,000	0.00 Member	Buy
16:48:55	R209	On 03/02/2022			Bond Future	1	8,700,000	0.00 Member	Sell
16:48:55	R209	On 03/02/2022			Bond Future	1	7,700,000	0.00 Client	Sell
16:48:55	R209	On 03/02/2022			Bond Future	1	7,700,000	0.00 Member	Buy
16:48:55	R209	On 03/02/2022			Bond Future	1	90,400,000	0.00 Member	Buy
16:48:55	R209	On 03/02/2022			Bond Future	1	51,600,000	0.00 Client	Sell
16:48:55	R209	On 03/02/2022			Bond Future	1	90,400,000	0.00 Client	Sell
16:48:55	R209	On 03/02/2022			Bond Future	1	9,000,000	0.00 Client	Sell
16:48:55	R209	On 03/02/2022			Bond Future	1	7,700,000	0.00 Member	Sell
16:48:55	R209	On 03/02/2022			Bond Future	1	51,600,000	0.00 Member	Sell
16:48:55	R209	On 03/02/2022			Bond Future	1	25,300,000	0.00 Member	Buy
16:48:55	R209	On 03/02/2022			Bond Future	1	25,300,000	0.00 Client	Sell
16:48:55	R209	On 03/02/2022			Bond Future	1	25,300,000	0.00 Member	Sell
16:48:55	R209	On 03/02/2022			Bond Future	1	9,000,000	0.00 Member	Buy
16:48:56	R209	On 03/02/2022			Bond Future	1	1,300,000	0.00 Member	Buy
16:48:56	R209	On 03/02/2022			Bond Future	1	1,300,000	0.00 Client	Sell
16:48:56	R209	On 03/02/2022			Bond Future	1	5,100,000	0.00 Client	Sell
16:48:56	R209	On 03/02/2022			Bond Future	1	5,100,000	0.00 Member	Buy
16:48:56	R209	On 03/02/2022			Bond Future	1	5,100,000	0.00 Member	Sell
Total for R209 Bond Future						25	796,400,000	0.00	
Grand Total for all Instruments						59	859,240,000	0.00	