



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 17/11/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:38:19	GOVI	On 03/02/2022		GOVI	1	20,000	0.00 Member	Sell
10:38:19	GOVI	On 03/02/2022		GOVI	1	20,000	0.00 Member	Buy
11:10:22	GOVI	On 03/02/2022		GOVI	1	20,000	0.00 Member	Sell
11:10:22	GOVI	On 03/02/2022		GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI					4	80,000	0.00	
18:06:27	JIBAR FUTURE	On 17/11/2021		Jibar Tradeable Future	1	5,000,000,000	0.00 Member	Sell
18:06:27	JIBAR FUTURE	On 17/11/2021		Jibar Tradeable Future	1	5,000,000,000	0.00 Client	Buy
18:06:27	JIBAR FUTURE	On 17/11/2021		Jibar Tradeable Future	1	5,000,000,000	0.00 Member	Sell
18:06:27	JIBAR FUTURE	On 17/11/2021		Jibar Tradeable Future	1	5,000,000,000	0.00 Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					4	20,000,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:30:13	R186	On 03/02/2022			Bond Future	1	138,900,000	0.00 Member	Sell
10:30:13	R186	On 03/02/2022			Bond Future	1	97,600,000	0.00 Member	Buy
11:28:19	R186	On 03/02/2022			Bond Future	1	16,300,000	0.00 Member	Buy
11:28:19	R186	On 03/02/2022			Bond Future	1	25,000,000	0.00 Member	Buy
11:28:19	R186	On 03/02/2022			Bond Future	1	97,600,000	0.00 Member	Sell
11:28:19	R186	On 03/02/2022			Bond Future	1	97,600,000	0.00 Client	Buy
11:28:19	R186	On 03/02/2022			Bond Future	1	16,300,000	0.00 Member	Sell
11:28:19	R186	On 03/02/2022			Bond Future	1	25,000,000	0.00 Member	Sell
11:28:19	R186	On 03/02/2022			Bond Future	1	16,300,000	0.00 Client	Buy
11:28:19	R186	On 03/02/2022			Bond Future	1	25,000,000	0.00 Client	Buy
Total for R186 Bond Future						10	555,600,000	0.00	
14:31:28	R2030	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Sell
14:31:28	R2030	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Buy
14:31:28	R2030	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
14:31:28	R2030	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
14:31:28	R2030	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
14:31:28	R2030	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
14:31:28	R2030	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Buy
14:31:28	R2030	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Sell
14:53:49	R2030	On 03/02/2022	9.40	Call	Bond Future	1	95,000,000	0.00 Member	Sell
14:53:49	R2030	On 03/02/2022			Bond Future	1	24,600,000	0.00 Member	Buy
14:53:49	R2030	On 03/02/2022	8.80	Call	Bond Future	1	95,000,000	0.00 Member	Buy
14:53:49	R2030	On 03/02/2022	8.80	Call	Bond Future	1	13,100,000	0.00 Member	Sell
14:53:49	R2030	On 03/02/2022	9.40	Call	Bond Future	1	13,100,000	0.00 Member	Buy
14:53:49	R2030	On 03/02/2022			Bond Future	1	3,400,000	0.00 Member	Sell
15:02:18	R2030	On 05/05/2022			Bond Future	1	100,000	0.00 Client	Buy
15:02:18	R2030	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Sell
15:02:48	R2030	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Buy
15:02:48	R2030	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
15:10:01	R2030	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Sell
15:10:01	R2030	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
15:10:19	R2030	On 05/05/2022			Bond Future	1	100,000	0.00 Member	Buy
15:10:19	R2030	On 05/05/2022			Bond Future	1	100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:31:22	R2030	On 03/02/2022	9.40	Call	Bond Future	1	200,000	0.00 Member	Sell
16:31:22	R2030	On 03/02/2022	9.40	Call	Bond Future	1	200,000	0.00 Member	Buy
16:31:22	R2030	On 03/02/2022	9.40	Call	Bond Future	1	72,300,000	0.00 Member	Sell
16:31:22	R2030	On 03/02/2022	9.40	Call	Bond Future	1	72,300,000	0.00 Member	Buy
16:31:22	R2030	On 03/02/2022	9.40	Call	Bond Future	1	13,100,000	0.00 Member	Sell
16:31:22	R2030	On 03/02/2022	9.40	Call	Bond Future	1	1,500,000	0.00 Client	Buy
16:31:22	R2030	On 03/02/2022	9.40	Call	Bond Future	1	1,500,000	0.00 Member	Sell
16:31:22	R2030	On 03/02/2022	9.40	Call	Bond Future	1	1,500,000	0.00 Member	Buy
16:31:22	R2030	On 03/02/2022	9.40	Call	Bond Future	1	6,600,000	0.00 Member	Sell
16:31:22	R2030	On 03/02/2022	9.40	Call	Bond Future	1	6,600,000	0.00 Member	Buy
16:31:22	R2030	On 03/02/2022	9.40	Call	Bond Future	1	1,300,000	0.00 Member	Buy
16:31:22	R2030	On 03/02/2022	9.40	Call	Bond Future	1	6,600,000	0.00 Client	Buy
16:31:22	R2030	On 03/02/2022	9.40	Call	Bond Future	1	200,000	0.00 Client	Buy
16:31:22	R2030	On 03/02/2022	9.40	Call	Bond Future	1	72,300,000	0.00 Client	Buy
16:31:22	R2030	On 03/02/2022	9.40	Call	Bond Future	1	13,100,000	0.00 Client	Buy
16:31:22	R2030	On 03/02/2022	9.40	Call	Bond Future	1	1,300,000	0.00 Member	Sell
16:31:22	R2030	On 03/02/2022	9.40	Call	Bond Future	1	1,300,000	0.00 Client	Buy
16:32:37	R2030	On 03/02/2022	8.80	Call	Bond Future	1	72,300,000	0.00 Member	Sell
16:32:37	R2030	On 03/02/2022	8.80	Call	Bond Future	1	6,600,000	0.00 Client	Sell
16:32:37	R2030	On 03/02/2022	8.80	Call	Bond Future	1	6,600,000	0.00 Member	Sell
16:32:37	R2030	On 03/02/2022	8.80	Call	Bond Future	1	13,100,000	0.00 Client	Sell
16:32:37	R2030	On 03/02/2022	8.80	Call	Bond Future	1	200,000	0.00 Client	Sell
16:32:37	R2030	On 03/02/2022	8.80	Call	Bond Future	1	1,300,000	0.00 Member	Buy
16:32:37	R2030	On 03/02/2022	8.80	Call	Bond Future	1	1,300,000	0.00 Client	Sell
16:32:37	R2030	On 03/02/2022	8.80	Call	Bond Future	1	200,000	0.00 Member	Buy
16:32:37	R2030	On 03/02/2022	8.80	Call	Bond Future	1	1,300,000	0.00 Member	Sell
16:32:37	R2030	On 03/02/2022	8.80	Call	Bond Future	1	200,000	0.00 Member	Sell
16:32:37	R2030	On 03/02/2022	8.80	Call	Bond Future	1	72,300,000	0.00 Member	Buy
16:32:37	R2030	On 03/02/2022	8.80	Call	Bond Future	1	1,500,000	0.00 Member	Buy
16:32:37	R2030	On 03/02/2022	8.80	Call	Bond Future	1	1,500,000	0.00 Client	Sell
16:32:37	R2030	On 03/02/2022	8.80	Call	Bond Future	1	72,300,000	0.00 Client	Sell
16:32:37	R2030	On 03/02/2022	8.80	Call	Bond Future	1	13,100,000	0.00 Member	Buy
16:32:37	R2030	On 03/02/2022	8.80	Call	Bond Future	1	1,500,000	0.00 Member	Sell
16:32:37	R2030	On 03/02/2022	8.80	Call	Bond Future	1	6,600,000	0.00 Member	Buy
16:35:23	R2030	On 03/02/2022			Bond Future	1	18,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:35:23	R2030	On 03/02/2022			Bond Future	1	18,800,000	0.00 Member	Sell
16:35:23	R2030	On 03/02/2022			Bond Future	1	3,400,000	0.00 Client	Sell
16:35:23	R2030	On 03/02/2022			Bond Future	1	1,700,000	0.00 Client	Sell
16:35:23	R2030	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
16:35:23	R2030	On 03/02/2022			Bond Future	1	1,700,000	0.00 Member	Buy
16:35:23	R2030	On 03/02/2022			Bond Future	1	1,700,000	0.00 Member	Sell
16:35:23	R2030	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
16:35:23	R2030	On 03/02/2022			Bond Future	1	3,400,000	0.00 Member	Buy
16:35:23	R2030	On 03/02/2022			Bond Future	1	18,800,000	0.00 Client	Sell
16:35:23	R2030	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Sell
16:35:23	R2030	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
16:35:23	R2030	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
16:35:23	R2030	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Sell
Total for R2030 Bond Future						70	862,400,000	0.00	
10:25:41	R2032	On 03/02/2022			Bond Future	1	1,900,000	0.00 Member	Sell
11:20:21	R2032	On 03/02/2022			Bond Future	1	1,900,000	0.00 Client	Buy
15:59:53	R2032	On 03/02/2022			Bond Future	1	24,500,000	0.00 Member	Sell
15:59:53	R2032	On 03/02/2022			Bond Future	1	24,500,000	0.00 Member	Buy
16:06:18	R2032	On 03/02/2022			Bond Future	1	3,000,000	0.00 Member	Buy
16:06:18	R2032	On 03/02/2022			Bond Future	1	24,500,000	0.00 Member	Sell
16:23:20	R2032	On 03/02/2022			Bond Future	1	3,800,000	0.00 Client	Buy
16:23:20	R2032	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Buy
16:23:20	R2032	On 03/02/2022			Bond Future	1	16,300,000	0.00 Member	Buy
16:23:20	R2032	On 03/02/2022			Bond Future	1	3,800,000	0.00 Member	Sell
16:23:20	R2032	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Sell
16:23:20	R2032	On 03/02/2022			Bond Future	1	16,300,000	0.00 Client	Buy
16:23:20	R2032	On 03/02/2022			Bond Future	1	800,000	0.00 Client	Buy
16:23:20	R2032	On 03/02/2022			Bond Future	1	16,300,000	0.00 Member	Sell
16:23:20	R2032	On 03/02/2022			Bond Future	1	3,000,000	0.00 Client	Buy
16:23:20	R2032	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Sell
16:23:20	R2032	On 03/02/2022			Bond Future	1	600,000	0.00 Client	Buy
16:23:20	R2032	On 03/02/2022			Bond Future	1	3,000,000	0.00 Member	Sell
16:23:20	R2032	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:23:20	R2032	On 03/02/2022			Bond Future	1	3,800,000	0.00 Member	Buy
Total for R2032 Bond Future						20	150,800,000	0.00	
9:37:57	R2035	On 03/02/2022			Bond Future	1	1,700,000	0.00 Member	Sell
9:37:57	R2035	On 03/02/2022			Bond Future	1	1,700,000	0.00 Member	Buy
10:00:26	R2035	On 03/02/2022			Bond Future	1	1,700,000	0.00 Member	Sell
10:00:26	R2035	On 03/02/2022			Bond Future	1	1,700,000	0.00 Client	Buy
10:25:41	R2035	On 03/02/2022			Bond Future	1	84,800,000	0.00 Member	Sell
11:21:51	R2035	On 03/02/2022			Bond Future	1	84,800,000	0.00 Client	Buy
Total for R2035 Bond Future						6	176,400,000	0.00	
15:59:53	R213	On 03/02/2022			Bond Future	1	12,400,000	0.00 Member	Sell
15:59:53	R213	On 03/02/2022			Bond Future	1	12,400,000	0.00 Member	Buy
16:05:55	R213	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Buy
16:05:55	R213	On 03/02/2022			Bond Future	1	12,400,000	0.00 Member	Sell
16:22:14	R213	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
16:22:14	R213	On 03/02/2022			Bond Future	1	8,200,000	0.00 Member	Sell
16:22:14	R213	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Sell
16:22:14	R213	On 03/02/2022			Bond Future	1	1,500,000	0.00 Client	Buy
16:22:14	R213	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
16:22:14	R213	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Buy
16:22:14	R213	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
16:22:14	R213	On 03/02/2022			Bond Future	1	8,200,000	0.00 Member	Buy
16:22:14	R213	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
16:22:14	R213	On 03/02/2022			Bond Future	1	1,900,000	0.00 Member	Sell
16:22:14	R213	On 03/02/2022			Bond Future	1	1,900,000	0.00 Member	Buy
16:22:14	R213	On 03/02/2022			Bond Future	1	1,900,000	0.00 Client	Buy
16:22:14	R213	On 03/02/2022			Bond Future	1	8,200,000	0.00 Client	Buy
16:22:14	R213	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Buy
Total for R213 Bond Future						18	74,400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:51:48	R214	On 03/02/2022			Bond Future	1	16,200,000	0.00 Member	Sell
8:51:48	R214	On 03/02/2022			Bond Future	1	16,200,000	0.00 Member	Buy
9:56:52	R214	On 03/02/2022			Bond Future	1	16,200,000	0.00 Member	Buy
9:56:52	R214	On 03/02/2022			Bond Future	1	16,200,000	0.00 Client	Sell
Total for R214 Bond Future						4	64,800,000	0.00	
Grand Total for all Instruments						136	21,884,480,000	0.00	