



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 31/12/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:56:26	R202	On 03/02/2022		Bond Future	1	6,000,000	0.00 Member	Sell
11:13:13	R202	On 03/02/2022		Bond Future	1	6,000,000	0.00 Client	Buy
Total for R202 Bond Future					2	12,000,000	0.00	
9:11:52	R2037	On 03/02/2022		Bond Future	1	600,000	0.00 Member	Sell
9:11:52	R2037	On 03/02/2022		Bond Future	1	600,000	0.00 Member	Buy
10:09:22	R2037	On 03/02/2022		Bond Future	1	600,000	0.00 Member	Sell
10:09:22	R2037	On 03/02/2022		Bond Future	1	600,000	0.00 Member	Buy
10:44:05	R2037	On 03/02/2022		Bond Future	1	600,000	0.00 Member	Sell
10:44:05	R2037	On 03/02/2022		Bond Future	1	600,000	0.00 Client	Buy
Total for R2037 Bond Future					6	3,600,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:11:52	R2040	On 03/02/2022		Bond Future	1	200,000	0.00 Member	Sell
9:11:52	R2040	On 03/02/2022		Bond Future	1	200,000	0.00 Member	Buy
10:09:29	R2040	On 03/02/2022		Bond Future	1	200,000	0.00 Member	Sell
10:09:29	R2040	On 03/02/2022		Bond Future	1	200,000	0.00 Member	Buy
10:43:34	R2040	On 03/02/2022		Bond Future	1	200,000	0.00 Member	Sell
10:43:34	R2040	On 03/02/2022		Bond Future	1	200,000	0.00 Client	Buy
Total for R2040 Bond Future					6	1,200,000	0.00	
Grand Total for all Instruments					14	16,800,000	0.00	