



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/06/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:23:38	I2029	On 04/08/2022		Bond Future	1	1,300,000	0.00 Member	Buy
15:23:38	I2029	On 04/08/2022		Bond Future	1	1,300,000	0.00 Member	Sell
16:33:35	I2029	On 04/08/2022		Bond Future	1	1,300,000	0.00 Member	Sell
16:33:35	I2029	On 04/08/2022		Bond Future	1	1,300,000	0.00 Client	Buy
<b>Total for I2029 Bond Future</b>					<b>4</b>	<b>5,200,000</b>	<b>0.00</b>	
14:33:21	R186	On 04/08/2022		Bond Future	1	7,800,000	0.00 Member	Buy
16:28:50	R186	On 04/08/2022		Bond Future	1	7,800,000	0.00 Member	Sell
16:29:14	R186	On 04/08/2022		Bond Future	1	7,800,000	0.00 Member	Buy
16:29:14	R186	On 04/08/2022		Bond Future	1	7,800,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>31,200,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:33:21	R2030	On 04/08/2022			Bond Future	1	8,800,000	0.00 Member	Buy
16:24:15	R2030	On 04/08/2022			Bond Future	1	8,800,000	0.00 Member	Sell
16:24:33	R2030	On 04/08/2022			Bond Future	1	8,800,000	0.00 Client	Sell
16:24:33	R2030	On 04/08/2022			Bond Future	1	8,800,000	0.00 Member	Buy
17:05:31	R2030	On 04/08/2022			Bond Future	1	61,200,000	0.00 Member	Sell
17:46:26	R2030	On 04/08/2022			Bond Future	1	61,200,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>6</b>	<b>157,600,000</b>	<b>0.00</b>	
17:05:31	R2032	On 04/08/2022			Bond Future	1	13,700,000	0.00 Member	Sell
17:31:23	R2032	On 04/08/2022			Bond Future	1	166,200,000	0.00 Member	Buy
17:48:17	R2032	On 04/08/2022			Bond Future	1	13,700,000	0.00 Client	Buy
17:49:21	R2032	On 04/08/2022			Bond Future	1	2,800,000	0.00 Member	Sell
17:50:26	R2032	On 04/08/2022			Bond Future	1	53,500,000	0.00 Member	Buy
17:50:26	R2032	On 04/08/2022			Bond Future	1	53,500,000	0.00 Member	Sell
17:50:26	R2032	On 04/08/2022			Bond Future	1	3,500,000	0.00 Member	Sell
17:50:26	R2032	On 04/08/2022			Bond Future	1	101,300,000	0.00 Member	Sell
17:50:26	R2032	On 04/08/2022			Bond Future	1	2,800,000	0.00 Member	Buy
17:50:26	R2032	On 04/08/2022			Bond Future	1	3,500,000	0.00 Client	Sell
17:50:26	R2032	On 04/08/2022			Bond Future	1	5,100,000	0.00 Member	Buy
17:50:26	R2032	On 04/08/2022			Bond Future	1	3,500,000	0.00 Member	Buy
17:50:26	R2032	On 04/08/2022			Bond Future	1	53,500,000	0.00 Client	Sell
17:50:26	R2032	On 04/08/2022			Bond Future	1	101,300,000	0.00 Client	Sell
17:50:26	R2032	On 04/08/2022			Bond Future	1	2,800,000	0.00 Client	Sell
17:50:26	R2032	On 04/08/2022			Bond Future	1	5,100,000	0.00 Client	Sell
17:50:26	R2032	On 04/08/2022			Bond Future	1	5,100,000	0.00 Member	Sell
17:50:26	R2032	On 04/08/2022			Bond Future	1	101,300,000	0.00 Member	Buy
<b>Total for R2032 Bond Future</b>						<b>18</b>	<b>692,200,000</b>	<b>0.00</b>	
14:33:21	R2035	On 04/08/2022			Bond Future	1	6,500,000	0.00 Member	Sell
16:04:50	R2035	On 04/08/2022			Bond Future	1	6,500,000	0.00 Member	Buy
16:05:15	R2035	On 04/08/2022			Bond Future	1	6,500,000	0.00 Member	Sell
16:05:15	R2035	On 04/08/2022			Bond Future	1	6,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>26,000,000</b>	<b>0.00</b>	
9:46:10	R2037	On 04/08/2022			Bond Future	1	805,700,000	0.00 Member	Sell
10:14:23	R2037	On 04/08/2022			Bond Future	1	136,100,000	0.00 Member	Buy
10:15:16	R2037	On 04/08/2022			Bond Future	1	652,000,000	0.00 Member	Sell
10:15:16	R2037	On 04/08/2022			Bond Future	1	652,000,000	0.00 Client	Buy
10:15:16	R2037	On 04/08/2022			Bond Future	1	136,100,000	0.00 Member	Sell
10:15:16	R2037	On 04/08/2022			Bond Future	1	136,100,000	0.00 Client	Buy
10:15:16	R2037	On 04/08/2022			Bond Future	1	652,000,000	0.00 Member	Buy
10:15:16	R2037	On 04/08/2022			Bond Future	1	17,600,000	0.00 Member	Sell
10:15:16	R2037	On 04/08/2022			Bond Future	1	17,600,000	0.00 Client	Buy
10:15:16	R2037	On 04/08/2022			Bond Future	1	17,600,000	0.00 Member	Buy
14:33:21	R2037	On 04/08/2022			Bond Future	1	6,100,000	0.00 Member	Buy
15:58:30	R2037	On 04/08/2022			Bond Future	1	6,100,000	0.00 Member	Sell
15:58:57	R2037	On 04/08/2022			Bond Future	1	6,100,000	0.00 Member	Buy
15:58:57	R2037	On 04/08/2022			Bond Future	1	6,100,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>14</b>	<b>3,247,200,000</b>	<b>0.00</b>	
14:33:21	R2040	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Buy
16:33:10	R2040	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Sell
16:33:33	R2040	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Buy
16:33:33	R2040	On 04/08/2022			Bond Future	1	1,100,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>4,400,000</b>	<b>0.00</b>	
14:33:21	R2048	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Sell
15:56:14	R2048	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Buy
15:56:40	R2048	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Sell
15:56:40	R2048	On 04/08/2022			Bond Future	1	500,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>2,000,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:33:21	R209	On 04/08/2022			Bond Future	1	12,800,000	0.00 Member	Sell
16:01:23	R209	On 04/08/2022			Bond Future	1	12,800,000	0.00 Member	Buy
16:01:40	R209	On 04/08/2022			Bond Future	1	12,800,000	0.00 Member	Sell
16:01:40	R209	On 04/08/2022			Bond Future	1	12,800,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>51,200,000</b>	<b>0.00</b>	
14:27:58	R214	On 04/08/2022			Bond Future	1	6,100,000	0.00 Member	Buy
15:54:23	R214	On 04/08/2022			Bond Future	1	6,100,000	0.00 Member	Sell
15:54:40	R214	On 04/08/2022			Bond Future	1	6,100,000	0.00 Member	Buy
15:54:40	R214	On 04/08/2022			Bond Future	1	6,100,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>						<b>4</b>	<b>24,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>66</b>	<b>4,241,400,000</b>	<b>0.00</b>	