



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 09/06/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:35:02	I2029	On 04/08/2022		Bond Future	1	136,900,000	0.00 Member	Buy
13:35:02	I2029	On 04/08/2022		Bond Future	1	100,000	0.00 Member	Sell
13:47:48	I2029	On 04/08/2022		Bond Future	1	42,200,000	0.00 Member	Buy
13:47:48	I2029	On 04/08/2022		Bond Future	1	42,200,000	0.00 Member	Sell
13:47:48	I2029	On 04/08/2022		Bond Future	1	42,000,000	0.00 Member	Sell
13:47:48	I2029	On 04/08/2022		Bond Future	1	42,200,000	0.00 Client	Sell
13:47:48	I2029	On 04/08/2022		Bond Future	1	42,000,000	0.00 Member	Buy
13:47:48	I2029	On 04/08/2022		Bond Future	1	42,000,000	0.00 Client	Sell
13:47:49	I2029	On 04/08/2022		Bond Future	1	100,000	0.00 Member	Buy
13:47:49	I2029	On 04/08/2022		Bond Future	1	2,200,000	0.00 Client	Sell
13:47:49	I2029	On 04/08/2022		Bond Future	1	1,600,000	0.00 Member	Buy
13:47:49	I2029	On 04/08/2022		Bond Future	1	1,100,000	0.00 Member	Buy
13:47:49	I2029	On 04/08/2022		Bond Future	1	3,000,000	0.00 Member	Buy
13:47:49	I2029	On 04/08/2022		Bond Future	1	3,000,000	0.00 Client	Sell
13:47:49	I2029	On 04/08/2022		Bond Future	1	23,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:48:35	I2033	On 04/08/2022			Bond Future	1	10,700,000	0.00 Client	Buy
13:48:35	I2033	On 04/08/2022			Bond Future	1	10,700,000	0.00 Member	Buy
13:48:35	I2033	On 04/08/2022			Bond Future	1	10,600,000	0.00 Member	Sell
13:48:35	I2033	On 04/08/2022			Bond Future	1	10,600,000	0.00 Client	Buy
13:48:35	I2033	On 04/08/2022			Bond Future	1	10,600,000	0.00 Member	Buy
13:48:35	I2033	On 04/08/2022			Bond Future	1	3,100,000	0.00 Member	Sell
13:48:35	I2033	On 04/08/2022			Bond Future	1	3,100,000	0.00 Client	Buy
13:48:35	I2033	On 04/08/2022			Bond Future	1	3,100,000	0.00 Member	Buy
13:48:35	I2033	On 04/08/2022			Bond Future	1	2,300,000	0.00 Client	Buy
13:48:35	I2033	On 04/08/2022			Bond Future	1	2,300,000	0.00 Member	Buy
13:48:36	I2033	On 04/08/2022			Bond Future	1	1,600,000	0.00 Client	Buy
13:48:36	I2033	On 04/08/2022			Bond Future	1	1,600,000	0.00 Member	Buy
13:48:36	I2033	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy
13:48:36	I2033	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
13:48:36	I2033	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Sell
13:48:36	I2033	On 04/08/2022			Bond Future	1	1,100,000	0.00 Client	Buy
13:48:36	I2033	On 04/08/2022			Bond Future	1	700,000	0.00 Client	Buy
13:48:36	I2033	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Buy
13:48:36	I2033	On 04/08/2022			Bond Future	1	1,600,000	0.00 Member	Sell
13:48:36	I2033	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Buy
13:48:36	I2033	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
Total for I2033 Bond Future						34	570,400,000	0.00	
13:19:54	R186	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
13:20:53	R186	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R186 Bond Future						2	2,000,000	0.00	
10:07:43	R2030	On 04/08/2022			Bond Future	1	229,300,000	0.00 Member	Sell
12:47:34	R2030	On 04/08/2022			Bond Future	1	6,500,000	0.00 Member	Buy
12:53:43	R2030	On 04/08/2022			Bond Future	1	61,300,000	0.00 Member	Sell
12:53:43	R2030	On 04/08/2022			Bond Future	1	61,300,000	0.00 Member	Buy
12:53:43	R2030	On 04/08/2022			Bond Future	1	6,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:53:43	R2030	On 04/08/2022			Bond Future	1	61,300,000	0.00 Client	Buy
12:53:43	R2030	On 04/08/2022			Bond Future	1	154,400,000	0.00 Client	Buy
12:53:43	R2030	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Buy
12:53:43	R2030	On 04/08/2022			Bond Future	1	6,500,000	0.00 Member	Sell
12:53:43	R2030	On 04/08/2022			Bond Future	1	900,000	0.00 Client	Buy
12:53:43	R2030	On 04/08/2022			Bond Future	1	6,200,000	0.00 Client	Buy
12:53:43	R2030	On 04/08/2022			Bond Future	1	6,500,000	0.00 Client	Buy
12:53:43	R2030	On 04/08/2022			Bond Future	1	6,200,000	0.00 Member	Buy
12:53:43	R2030	On 04/08/2022			Bond Future	1	154,400,000	0.00 Member	Sell
12:53:43	R2030	On 04/08/2022			Bond Future	1	154,400,000	0.00 Member	Buy
12:53:43	R2030	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Sell
17:47:34	R2030	On 04/08/2022			Bond Future	1	3,300,000	0.00 Member	Sell
17:58:23	R2030	On 04/08/2022			Bond Future	1	3,300,000	0.00 Client	Buy
Total for R2030 Bond Future						18	923,800,000	0.00	
8:55:44	R2032	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
8:55:44	R2032	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
9:04:18	R2032	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
9:04:18	R2032	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
Total for R2032 Bond Future						4	2,000,000	0.00	
10:07:43	R2035	On 04/08/2022			Bond Future	1	26,700,000	0.00 Member	Sell
12:58:22	R2035	On 04/08/2022			Bond Future	1	4,100,000	0.00 Member	Buy
12:58:51	R2035	On 04/08/2022			Bond Future	1	22,600,000	0.00 Member	Buy
12:58:51	R2035	On 04/08/2022			Bond Future	1	22,600,000	0.00 Member	Sell
12:58:51	R2035	On 04/08/2022			Bond Future	1	4,100,000	0.00 Member	Sell
12:58:51	R2035	On 04/08/2022			Bond Future	1	22,600,000	0.00 Client	Buy
12:58:51	R2035	On 04/08/2022			Bond Future	1	4,100,000	0.00 Client	Buy
Total for R2035 Bond Future						7	106,800,000	0.00	
13:13:42	R2048	On 04/08/2022	10.30	Call	Bond Future	1	120,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:13:42	R2048	On 04/08/2022			Bond Future	1	40,800,000	0.00 Member	Buy
13:13:42	R2048	On 04/08/2022	11.00	Call	Bond Future	1	120,000,000	0.00 Member	Sell
13:13:42	R2048	On 04/08/2022	11.00	Call	Bond Future	1	15,300,000	0.00 Member	Buy
13:13:42	R2048	On 04/08/2022			Bond Future	1	5,200,000	0.00 Member	Sell
13:13:42	R2048	On 04/08/2022	10.30	Call	Bond Future	1	15,300,000	0.00 Member	Sell
15:07:38	R2048	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Sell
15:07:38	R2048	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
15:12:21	R2048	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Sell
15:30:08	R2048	On 04/08/2022			Bond Future	1	5,200,000	0.00 Client	Sell
15:30:08	R2048	On 04/08/2022			Bond Future	1	6,400,000	0.00 Client	Sell
15:30:08	R2048	On 04/08/2022			Bond Future	1	1,200,000	0.00 Member	Buy
15:30:08	R2048	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
15:30:08	R2048	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
15:30:08	R2048	On 04/08/2022			Bond Future	1	26,900,000	0.00 Member	Buy
15:30:08	R2048	On 04/08/2022			Bond Future	1	5,200,000	0.00 Member	Buy
15:30:08	R2048	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Sell
15:30:08	R2048	On 04/08/2022			Bond Future	1	6,400,000	0.00 Member	Buy
15:30:08	R2048	On 04/08/2022			Bond Future	1	1,200,000	0.00 Member	Sell
15:30:08	R2048	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
15:30:08	R2048	On 04/08/2022			Bond Future	1	26,900,000	0.00 Member	Sell
15:30:08	R2048	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
15:30:08	R2048	On 04/08/2022			Bond Future	1	6,400,000	0.00 Member	Sell
15:30:08	R2048	On 04/08/2022			Bond Future	1	1,200,000	0.00 Client	Sell
15:30:08	R2048	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
15:30:08	R2048	On 04/08/2022			Bond Future	1	26,900,000	0.00 Client	Sell
15:34:09	R2048	On 04/08/2022	11.00	Call	Bond Future	1	3,600,000	0.00 Member	Buy
15:34:09	R2048	On 04/08/2022	11.00	Call	Bond Future	1	300,000	0.00 Member	Buy
15:34:09	R2048	On 04/08/2022	11.00	Call	Bond Future	1	3,000,000	0.00 Client	Buy
15:34:09	R2048	On 04/08/2022	11.00	Call	Bond Future	1	3,000,000	0.00 Member	Buy
15:34:09	R2048	On 04/08/2022	11.00	Call	Bond Future	1	79,000,000	0.00 Member	Buy
15:34:09	R2048	On 04/08/2022	11.00	Call	Bond Future	1	15,300,000	0.00 Member	Sell
15:34:09	R2048	On 04/08/2022	11.00	Call	Bond Future	1	15,300,000	0.00 Client	Buy
15:34:09	R2048	On 04/08/2022	11.00	Call	Bond Future	1	18,800,000	0.00 Client	Buy
15:34:09	R2048	On 04/08/2022	11.00	Call	Bond Future	1	18,800,000	0.00 Member	Buy
15:34:09	R2048	On 04/08/2022	11.00	Call	Bond Future	1	3,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:34:09	R2048	On 04/08/2022	11.00	Call	Bond Future	1	3,000,000	0.00 Member	Sell
15:34:09	R2048	On 04/08/2022	11.00	Call	Bond Future	1	79,000,000	0.00 Client	Buy
15:34:09	R2048	On 04/08/2022	11.00	Call	Bond Future	1	300,000	0.00 Client	Buy
15:34:09	R2048	On 04/08/2022	11.00	Call	Bond Future	1	3,600,000	0.00 Client	Buy
15:34:09	R2048	On 04/08/2022	11.00	Call	Bond Future	1	300,000	0.00 Member	Sell
15:34:09	R2048	On 04/08/2022	11.00	Call	Bond Future	1	79,000,000	0.00 Member	Sell
15:34:09	R2048	On 04/08/2022	11.00	Call	Bond Future	1	18,800,000	0.00 Member	Sell
15:35:11	R2048	On 04/08/2022	10.30	Call	Bond Future	1	3,600,000	0.00 Member	Sell
15:35:11	R2048	On 04/08/2022	10.30	Call	Bond Future	1	300,000	0.00 Member	Sell
15:35:11	R2048	On 04/08/2022	10.30	Call	Bond Future	1	79,000,000	0.00 Member	Buy
15:35:11	R2048	On 04/08/2022	10.30	Call	Bond Future	1	79,000,000	0.00 Member	Sell
15:35:11	R2048	On 04/08/2022	10.30	Call	Bond Future	1	18,800,000	0.00 Member	Sell
15:35:11	R2048	On 04/08/2022	10.30	Call	Bond Future	1	3,600,000	0.00 Client	Sell
15:35:11	R2048	On 04/08/2022	10.30	Call	Bond Future	1	300,000	0.00 Member	Buy
15:35:11	R2048	On 04/08/2022	10.30	Call	Bond Future	1	15,300,000	0.00 Member	Buy
15:35:11	R2048	On 04/08/2022	10.30	Call	Bond Future	1	3,600,000	0.00 Member	Buy
15:35:11	R2048	On 04/08/2022	10.30	Call	Bond Future	1	79,000,000	0.00 Client	Sell
15:35:11	R2048	On 04/08/2022	10.30	Call	Bond Future	1	18,800,000	0.00 Client	Sell
15:35:11	R2048	On 04/08/2022	10.30	Call	Bond Future	1	300,000	0.00 Client	Sell
15:35:11	R2048	On 04/08/2022	10.30	Call	Bond Future	1	3,000,000	0.00 Member	Buy
15:35:11	R2048	On 04/08/2022	10.30	Call	Bond Future	1	3,000,000	0.00 Client	Sell
15:35:11	R2048	On 04/08/2022	10.30	Call	Bond Future	1	3,000,000	0.00 Member	Sell
15:35:11	R2048	On 04/08/2022	10.30	Call	Bond Future	1	18,800,000	0.00 Member	Buy
15:35:11	R2048	On 04/08/2022	10.30	Call	Bond Future	1	15,300,000	0.00 Client	Sell
15:58:43	R2048	On 04/08/2022			Bond Future	1	400,000	0.00 Client	Buy
Total for R2048 Bond Future						61	1,124,800,000	0.00	
16:38:53	R214	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Buy
16:38:53	R214	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Sell
16:52:56	R214	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Sell
16:52:56	R214	On 04/08/2022			Bond Future	1	3,800,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				4	15,200,000		0.00
	Grand Total for all Instruments				164	3,292,600,000		0.00