



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 13/06/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:04:27	GOVI	On 04/08/2022		GOVI	1	10,000	0.00 Member	Buy
16:04:27	GOVI	On 04/08/2022		GOVI	1	10,000	0.00 Member	Buy
16:04:27	GOVI	On 04/08/2022		GOVI	1	10,000	0.00 Member	Sell
16:04:27	GOVI	On 04/08/2022		GOVI	1	10,000	0.00 Member	Sell
16:49:21	GOVI	On 04/08/2022		GOVI	1	10,000	0.00 Member	Buy
16:49:21	GOVI	On 04/08/2022		GOVI	1	10,000	0.00 Client	Sell
16:51:20	GOVI	On 04/08/2022		GOVI	1	10,000	0.00 Client	Sell
16:51:20	GOVI	On 04/08/2022		GOVI	1	10,000	0.00 Member	Buy
Total for GOVI GOVI					8	80,000	0.00	
11:24:51	R186	On 04/08/2022		Bond Future	1	30,000,000	0.00 Member	Sell
13:35:21	R186	On 04/08/2022		Bond Future	1	30,000,000	0.00 Client	Buy
17:21:38	R186	On 04/08/2022		Bond Future	1	4,400,000	0.00 Member	Sell
17:44:17	R186	On 04/08/2022		Bond Future	1	4,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:44:36	R186	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Sell
17:44:36	R186	On 04/08/2022			Bond Future	1	400,000	0.00 Client	Buy
17:44:36	R186	On 04/08/2022			Bond Future	1	4,000,000	0.00 Member	Sell
17:44:36	R186	On 04/08/2022			Bond Future	1	4,000,000	0.00 Client	Buy
17:44:36	R186	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
Total for R186 Bond Future						9	77,600,000	0.00	
10:07:21	R2030	On 04/08/2022			Bond Future	1	34,800,000	0.00 Member	Sell
10:07:21	R2030	On 04/08/2022			Bond Future	1	5,900,000	0.00 Member	Sell
11:14:05	R2030	On 04/08/2022			Bond Future	1	34,100,000	0.00 Member	Buy
11:14:41	R2030	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
11:14:41	R2030	On 04/08/2022			Bond Future	1	700,000	0.00 Client	Buy
11:14:41	R2030	On 04/08/2022			Bond Future	1	34,100,000	0.00 Client	Buy
11:14:41	R2030	On 04/08/2022			Bond Future	1	34,100,000	0.00 Member	Sell
11:14:41	R2030	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy
12:33:43	R2030	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Sell
12:33:43	R2030	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Sell
12:33:43	R2030	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Buy
12:33:43	R2030	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Buy
13:13:12	R2030	On 04/08/2022			Bond Future	1	5,900,000	0.00 Client	Buy
15:34:00	R2030	On 04/08/2022			Bond Future	1	1,500,000	0.00 Client	Sell
15:34:00	R2030	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Buy
15:34:39	R2030	On 04/08/2022			Bond Future	1	2,700,000	0.00 Client	Sell
15:34:39	R2030	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Buy
17:21:38	R2030	On 04/08/2022			Bond Future	1	98,900,000	0.00 Member	Buy
17:42:34	R2030	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
17:43:19	R2030	On 04/08/2022			Bond Future	1	87,200,000	0.00 Member	Buy
17:43:19	R2030	On 04/08/2022			Bond Future	1	87,200,000	0.00 Member	Sell
17:43:19	R2030	On 04/08/2022			Bond Future	1	5,800,000	0.00 Member	Sell
17:43:19	R2030	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Sell
17:43:19	R2030	On 04/08/2022			Bond Future	1	5,800,000	0.00 Member	Buy
17:43:19	R2030	On 04/08/2022			Bond Future	1	5,800,000	0.00 Client	Sell
17:43:19	R2030	On 04/08/2022			Bond Future	1	5,600,000	0.00 Member	Buy
17:43:19	R2030	On 04/08/2022			Bond Future	1	5,600,000	0.00 Member	Sell
17:43:19	R2030	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:43:19	R2030	On 04/08/2022			Bond Future	1	87,200,000	0.00 Client	Sell
17:43:19	R2030	On 04/08/2022			Bond Future	1	5,600,000	0.00 Client	Sell
Total for R2030 Bond Future						30	563,400,000	0.00	
12:33:43	R2032	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Buy
12:33:43	R2032	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Buy
12:33:43	R2032	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Sell
12:33:43	R2032	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Sell
12:46:15	R2032	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
12:46:15	R2032	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Sell
13:51:48	R2032	On 04/08/2022			Bond Future	1	400,000	0.00 Client	Buy
13:51:48	R2032	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Sell
15:35:35	R2032	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Sell
15:35:35	R2032	On 04/08/2022			Bond Future	1	1,500,000	0.00 Client	Buy
15:36:23	R2032	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Sell
15:36:23	R2032	On 04/08/2022			Bond Future	1	2,700,000	0.00 Client	Buy
Total for R2032 Bond Future						12	18,400,000	0.00	
9:51:36	R2035	On 04/08/2022			Bond Future	1	52,000,000	0.00 Member	Buy
9:51:36	R2035	On 04/08/2022			Bond Future	1	472,000,000	0.00 Member	Sell
15:49:36	R2035	On 04/08/2022			Bond Future	1	290,000,000	0.00 Member	Sell
15:49:36	R2035	On 04/08/2022			Bond Future	1	130,000,000	0.00 Member	Sell
15:49:36	R2035	On 04/08/2022			Bond Future	1	52,000,000	0.00 Member	Sell
15:49:36	R2035	On 04/08/2022			Bond Future	1	52,000,000	0.00 Client	Buy
15:49:36	R2035	On 04/08/2022			Bond Future	1	290,000,000	0.00 Member	Buy
15:49:36	R2035	On 04/08/2022			Bond Future	1	130,000,000	0.00 Client	Buy
15:49:36	R2035	On 04/08/2022			Bond Future	1	130,000,000	0.00 Member	Buy
15:49:36	R2035	On 04/08/2022			Bond Future	1	290,000,000	0.00 Client	Buy
16:23:22	R2035	On 04/08/2022			Bond Future	1	24,200,000	0.00 Member	Sell
16:23:22	R2035	On 04/08/2022			Bond Future	1	24,200,000	0.00 Member	Buy
16:40:42	R2035	On 04/08/2022			Bond Future	1	24,200,000	0.00 Member	Buy
16:40:42	R2035	On 04/08/2022			Bond Future	1	24,200,000	0.00 Client	Sell
17:21:38	R2035	On 04/08/2022			Bond Future	1	42,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:45:31	R2035	On 04/08/2022			Bond Future	1	42,300,000	0.00 Client	Buy
Total for R2035 Bond Future						16	2,069,400,000	0.00	
14:06:26	R2040	On 04/08/2022			Bond Future	1	34,500,000	0.00 Member	Buy
17:49:48	R2040	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Sell
17:51:26	R2040	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Buy
17:51:26	R2040	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Sell
17:51:26	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
17:51:26	R2040	On 04/08/2022			Bond Future	1	600,000	0.00 Client	Sell
17:51:26	R2040	On 04/08/2022			Bond Future	1	1,100,000	0.00 Client	Sell
17:51:26	R2040	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Buy
17:51:26	R2040	On 04/08/2022			Bond Future	1	5,500,000	0.00 Client	Sell
17:51:26	R2040	On 04/08/2022			Bond Future	1	22,800,000	0.00 Member	Buy
17:51:26	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
17:51:26	R2040	On 04/08/2022			Bond Future	1	5,500,000	0.00 Member	Buy
17:51:26	R2040	On 04/08/2022			Bond Future	1	5,500,000	0.00 Member	Sell
17:51:26	R2040	On 04/08/2022			Bond Future	1	4,400,000	0.00 Member	Sell
17:51:26	R2040	On 04/08/2022			Bond Future	1	22,800,000	0.00 Member	Sell
17:51:26	R2040	On 04/08/2022			Bond Future	1	22,800,000	0.00 Client	Sell
17:51:26	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
17:51:26	R2040	On 04/08/2022			Bond Future	1	4,400,000	0.00 Member	Buy
17:51:26	R2040	On 04/08/2022			Bond Future	1	4,400,000	0.00 Client	Sell
Total for R2040 Bond Future						19	138,000,000	0.00	
11:51:31	R209	On 04/08/2022			Bond Future	1	11,600,000	0.00 Member	Buy
11:51:31	R209	On 04/08/2022			Bond Future	1	535,000,000	0.00 Member	Sell
14:02:29	R209	On 04/08/2022			Bond Future	1	2,400,000	0.00 Member	Sell
14:02:29	R209	On 04/08/2022			Bond Future	1	2,400,000	0.00 Client	Buy
14:02:29	R209	On 04/08/2022			Bond Future	1	2,400,000	0.00 Member	Buy
14:02:29	R209	On 04/08/2022			Bond Future	1	6,100,000	0.00 Member	Sell
14:02:29	R209	On 04/08/2022			Bond Future	1	6,100,000	0.00 Member	Buy
14:02:29	R209	On 04/08/2022			Bond Future	1	6,600,000	0.00 Member	Sell
14:02:29	R209	On 04/08/2022			Bond Future	1	6,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:02:29	R209	On 04/08/2022			Bond Future	1	313,100,000	0.00 Member	Sell
14:02:29	R209	On 04/08/2022			Bond Future	1	8,400,000	0.00 Member	Sell
14:02:29	R209	On 04/08/2022			Bond Future	1	313,100,000	0.00 Client	Buy
14:02:29	R209	On 04/08/2022			Bond Future	1	28,500,000	0.00 Client	Buy
14:02:29	R209	On 04/08/2022			Bond Future	1	8,400,000	0.00 Member	Buy
14:02:29	R209	On 04/08/2022			Bond Future	1	3,100,000	0.00 Member	Sell
14:02:29	R209	On 04/08/2022			Bond Future	1	6,600,000	0.00 Client	Buy
14:02:29	R209	On 04/08/2022			Bond Future	1	8,400,000	0.00 Client	Buy
14:02:29	R209	On 04/08/2022			Bond Future	1	11,600,000	0.00 Client	Buy
14:02:29	R209	On 04/08/2022			Bond Future	1	127,400,000	0.00 Member	Sell
14:02:29	R209	On 04/08/2022			Bond Future	1	9,600,000	0.00 Member	Sell
14:02:29	R209	On 04/08/2022			Bond Future	1	3,100,000	0.00 Client	Buy
14:02:29	R209	On 04/08/2022			Bond Future	1	127,400,000	0.00 Client	Buy
14:02:29	R209	On 04/08/2022			Bond Future	1	6,100,000	0.00 Client	Buy
14:02:29	R209	On 04/08/2022			Bond Future	1	6,300,000	0.00 Client	Buy
14:02:29	R209	On 04/08/2022			Bond Future	1	6,300,000	0.00 Member	Buy
14:02:29	R209	On 04/08/2022			Bond Future	1	11,900,000	0.00 Client	Buy
14:02:29	R209	On 04/08/2022			Bond Future	1	11,900,000	0.00 Member	Buy
14:02:29	R209	On 04/08/2022			Bond Future	1	28,500,000	0.00 Member	Sell
14:02:29	R209	On 04/08/2022			Bond Future	1	28,500,000	0.00 Member	Buy
14:02:29	R209	On 04/08/2022			Bond Future	1	3,100,000	0.00 Member	Buy
14:02:29	R209	On 04/08/2022			Bond Future	1	6,300,000	0.00 Member	Sell
14:02:29	R209	On 04/08/2022			Bond Future	1	127,400,000	0.00 Member	Buy
14:02:29	R209	On 04/08/2022			Bond Future	1	9,600,000	0.00 Client	Buy
14:02:29	R209	On 04/08/2022			Bond Future	1	9,600,000	0.00 Member	Buy
14:02:29	R209	On 04/08/2022			Bond Future	1	11,600,000	0.00 Member	Sell
14:02:29	R209	On 04/08/2022			Bond Future	1	313,100,000	0.00 Member	Buy
14:02:29	R209	On 04/08/2022			Bond Future	1	11,900,000	0.00 Member	Sell
16:25:52	R209	On 04/08/2022			Bond Future	1	7,100,000	0.00 Member	Sell
16:25:52	R209	On 04/08/2022			Bond Future	1	7,100,000	0.00 Member	Buy
16:41:16	R209	On 04/08/2022			Bond Future	1	7,100,000	0.00 Member	Buy
16:41:16	R209	On 04/08/2022			Bond Future	1	7,100,000	0.00 Client	Sell
Total for R209 Bond Future						41	2,168,400,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					135	5,035,280,000		0.00
