



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 24/06/2022

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:48:37	ALBI	On 04/08/2022			Index Future	1	20,000	0.00 Member	Buy
15:48:37	ALBI	On 04/08/2022			Index Future	1	20,000	0.00 Member	Sell
15:54:21	ALBI	On 04/08/2022			Index Future	1	20,000	0.00 Member	Buy
15:54:21	ALBI	On 04/08/2022			Index Future	1	20,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>						<b>4</b>	<b>80,000</b>	<b>0.00</b>	
13:05:23	I2029	On 04/08/2022			Bond Future	1	34,900,000	0.00 Member	Buy
13:05:23	I2029	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
13:37:59	I2029	On 04/08/2022			Bond Future	1	15,600,000	0.00 Member	Buy
13:37:59	I2029	On 04/08/2022			Bond Future	1	15,600,000	0.00 Member	Sell
13:37:59	I2029	On 04/08/2022			Bond Future	1	10,200,000	0.00 Client	Sell
13:37:59	I2029	On 04/08/2022			Bond Future	1	15,600,000	0.00 Client	Sell
13:37:59	I2029	On 04/08/2022			Bond Future	1	2,200,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:37:59	I2029	On 04/08/2022			Bond Future	1	10,200,000	0.00 Member	Buy
13:37:59	I2029	On 04/08/2022			Bond Future	1	4,000,000	0.00 Member	Buy
13:37:59	I2029	On 04/08/2022			Bond Future	1	2,200,000	0.00 Member	Buy
13:37:59	I2029	On 04/08/2022			Bond Future	1	1,700,000	0.00 Member	Sell
13:37:59	I2029	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Buy
13:37:59	I2029	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Sell
13:37:59	I2029	On 04/08/2022			Bond Future	1	10,200,000	0.00 Member	Sell
13:37:59	I2029	On 04/08/2022			Bond Future	1	4,000,000	0.00 Client	Sell
13:37:59	I2029	On 04/08/2022			Bond Future	1	4,000,000	0.00 Member	Sell
13:37:59	I2029	On 04/08/2022			Bond Future	1	1,100,000	0.00 Client	Sell
13:37:59	I2029	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
13:37:59	I2029	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
13:37:59	I2029	On 04/08/2022			Bond Future	1	2,200,000	0.00 Member	Sell
13:37:59	I2029	On 04/08/2022			Bond Future	1	1,700,000	0.00 Member	Buy
13:37:59	I2029	On 04/08/2022			Bond Future	1	1,700,000	0.00 Client	Sell
<b>Total for I2029 Bond Future</b>						<b>22</b>	<b>139,600,000</b>	<b>0.00</b>	
13:05:23	I2033	On 04/08/2022			Bond Future	1	36,600,000	0.00 Member	Sell
13:05:23	I2033	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
13:37:01	I2033	On 04/08/2022			Bond Future	1	16,000,000	0.00 Member	Sell
13:37:01	I2033	On 04/08/2022			Bond Future	1	16,000,000	0.00 Member	Buy
13:37:01	I2033	On 04/08/2022			Bond Future	1	10,700,000	0.00 Member	Sell
13:37:01	I2033	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
13:37:01	I2033	On 04/08/2022			Bond Future	1	2,300,000	0.00 Member	Sell
13:37:01	I2033	On 04/08/2022			Bond Future	1	2,300,000	0.00 Client	Buy
13:37:01	I2033	On 04/08/2022			Bond Future	1	10,700,000	0.00 Client	Buy
13:37:01	I2033	On 04/08/2022			Bond Future	1	1,100,000	0.00 Client	Buy
13:37:01	I2033	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Sell
13:37:01	I2033	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Buy
13:37:01	I2033	On 04/08/2022			Bond Future	1	10,700,000	0.00 Member	Buy
13:37:01	I2033	On 04/08/2022			Bond Future	1	4,400,000	0.00 Member	Sell
13:37:01	I2033	On 04/08/2022			Bond Future	1	4,400,000	0.00 Client	Buy
13:37:01	I2033	On 04/08/2022			Bond Future	1	4,400,000	0.00 Member	Buy
13:37:01	I2033	On 04/08/2022			Bond Future	1	16,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:37:01	I2033	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Buy
13:37:01	I2033	On 04/08/2022			Bond Future	1	2,300,000	0.00 Member	Buy
13:37:01	I2033	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Sell
13:37:01	I2033	On 04/08/2022			Bond Future	1	2,000,000	0.00 Client	Buy
13:37:01	I2033	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Buy
<b>Total for I2033 Bond Future</b>						<b>22</b>	<b>146,400,000</b>	<b>0.00</b>	
9:18:50	R186	On 04/08/2022			Bond Future	1	133,000,000	0.00 Member	Sell
9:18:50	R186	On 04/08/2022			Bond Future	1	133,000,000	0.00 Member	Buy
11:20:22	R186	On 04/08/2022			Bond Future	1	133,000,000	0.00 Member	Sell
11:20:22	R186	On 04/08/2022			Bond Future	1	133,000,000	0.00 Client	Buy
11:54:39	R186	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Sell
12:31:41	R186	On 04/08/2022			Bond Future	1	800,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>6</b>	<b>533,600,000</b>	<b>0.00</b>	
9:19:48	R2032	On 04/08/2022			Bond Future	1	2,800,000	0.00 Member	Sell
9:19:48	R2032	On 04/08/2022			Bond Future	1	2,800,000	0.00 Member	Buy
11:26:12	R2032	On 04/08/2022			Bond Future	1	2,800,000	0.00 Member	Sell
11:26:12	R2032	On 04/08/2022			Bond Future	1	2,800,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>11,200,000</b>	<b>0.00</b>	
9:18:50	R2035	On 04/08/2022			Bond Future	1	73,300,000	0.00 Member	Sell
9:18:50	R2035	On 04/08/2022			Bond Future	1	65,300,000	0.00 Member	Buy
11:54:39	R2035	On 04/08/2022			Bond Future	1	23,000,000	0.00 Member	Buy
11:54:39	R2035	On 04/08/2022			Bond Future	1	23,000,000	0.00 Member	Sell
12:35:38	R2035	On 04/08/2022			Bond Future	1	23,000,000	0.00 Member	Sell
12:35:38	R2035	On 04/08/2022			Bond Future	1	23,000,000	0.00 Client	Buy
13:04:35	R2035	On 04/08/2022			Bond Future	1	65,300,000	0.00 Client	Buy
13:04:35	R2035	On 04/08/2022			Bond Future	1	8,000,000	0.00 Member	Sell
13:04:35	R2035	On 04/08/2022			Bond Future	1	8,000,000	0.00 Client	Buy
13:04:35	R2035	On 04/08/2022			Bond Future	1	65,300,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:04:35	R2035	On 04/08/2022		Bond Future	1	8,000,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>					<b>11</b>	<b>385,200,000</b>	<b>0.00</b>	
15:11:01	R2040	On 03/11/2022		Bond Future	1	50,000,000	0.00 Member	Sell
15:58:27	R2040	On 03/11/2022		Bond Future	1	20,000,000	0.00 Member	Buy
16:00:01	R2040	On 03/11/2022		Bond Future	1	30,000,000	0.00 Member	Sell
16:00:01	R2040	On 03/11/2022		Bond Future	1	30,000,000	0.00 Client	Buy
16:00:01	R2040	On 03/11/2022		Bond Future	1	30,000,000	0.00 Member	Buy
16:00:01	R2040	On 03/11/2022		Bond Future	1	20,000,000	0.00 Client	Buy
16:00:01	R2040	On 03/11/2022		Bond Future	1	20,000,000	0.00 Member	Sell
<b>Total for R2040 Bond Future</b>					<b>7</b>	<b>200,000,000</b>	<b>0.00</b>	
16:30:25	R2048	On 04/08/2022		Bond Future	1	26,000,000	0.00 Member	Sell
17:01:41	R2048	On 04/08/2022		Bond Future	1	26,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>					<b>2</b>	<b>52,000,000</b>	<b>0.00</b>	
11:54:39	R209	On 04/08/2022		Bond Future	1	5,400,000	0.00 Member	Buy
11:54:39	R209	On 04/08/2022		Bond Future	1	5,400,000	0.00 Member	Sell
15:27:48	R209	On 04/08/2022		Bond Future	1	5,400,000	0.00 Client	Buy
15:27:48	R209	On 04/08/2022		Bond Future	1	5,400,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>					<b>4</b>	<b>21,600,000</b>	<b>0.00</b>	
12:09:57	R213	On 04/08/2022		Bond Future	1	1,000,000	0.00 Member	Sell
12:09:57	R213	On 04/08/2022		Bond Future	1	1,000,000	0.00 Member	Buy
15:59:54	R213	On 04/08/2022		Bond Future	1	1,000,000	0.00 Client	Sell
15:59:54	R213	On 04/08/2022		Bond Future	1	1,000,000	0.00 Member	Buy
16:30:25	R213	On 04/08/2022		Bond Future	1	5,700,000	0.00 Member	Sell
16:30:25	R213	On 04/08/2022		Bond Future	1	5,700,000	0.00 Member	Buy
16:50:38	R213	On 04/08/2022		Bond Future	1	5,700,000	0.00 Member	Sell
16:50:38	R213	On 04/08/2022		Bond Future	1	5,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R213 Bond Future</b>						<b>8</b>	<b>26,800,000</b>	<b>0.00</b>	
16:30:25	R214	On 04/08/2022			Bond Future	1	326,600,000	0.00 Member	Sell
17:14:29	R214	On 04/08/2022			Bond Future	1	86,500,000	0.00 Member	Buy
17:36:29	R214	On 04/08/2022			Bond Future	1	12,800,000	0.00 Client	Buy
17:36:29	R214	On 04/08/2022			Bond Future	1	12,800,000	0.00 Member	Sell
17:36:29	R214	On 04/08/2022			Bond Future	1	12,800,000	0.00 Member	Buy
17:36:30	R214	On 04/08/2022			Bond Future	1	3,900,000	0.00 Member	Buy
17:36:30	R214	On 04/08/2022			Bond Future	1	8,100,000	0.00 Member	Buy
17:36:30	R214	On 04/08/2022			Bond Future	1	209,800,000	0.00 Member	Buy
17:36:30	R214	On 04/08/2022			Bond Future	1	209,800,000	0.00 Member	Sell
17:36:30	R214	On 04/08/2022			Bond Future	1	8,100,000	0.00 Member	Sell
17:36:30	R214	On 04/08/2022			Bond Future	1	8,100,000	0.00 Client	Buy
17:36:30	R214	On 04/08/2022			Bond Future	1	5,500,000	0.00 Member	Sell
17:36:30	R214	On 04/08/2022			Bond Future	1	5,500,000	0.00 Member	Buy
17:36:30	R214	On 04/08/2022			Bond Future	1	3,900,000	0.00 Client	Buy
17:36:30	R214	On 04/08/2022			Bond Future	1	5,500,000	0.00 Client	Buy
17:36:30	R214	On 04/08/2022			Bond Future	1	209,800,000	0.00 Client	Buy
17:36:30	R214	On 04/08/2022			Bond Future	1	3,900,000	0.00 Member	Sell
17:36:30	R214	On 04/08/2022			Bond Future	1	86,500,000	0.00 Client	Buy
17:36:30	R214	On 04/08/2022			Bond Future	1	86,500,000	0.00 Member	Sell
<b>Total for R214 Bond Future</b>						<b>19</b>	<b>1,306,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>109</b>	<b>2,822,880,000</b>	<b>0.00</b>	