



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 08/12/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:46:56	I2029	On 03/02/2022		Bond Future	1	11,000,000	0.00 Member	Buy
9:46:56	I2029	On 03/02/2022		Bond Future	1	11,000,000	0.00 Client	Sell
<b>Total for I2029 Bond Future</b>					<b>2</b>	<b>22,000,000</b>	<b>0.00</b>	
15:20:39	I2050	On 03/02/2022		Bond Future	1	5,000,000	0.00 Member	Sell
15:20:39	I2050	On 03/02/2022		Bond Future	1	5,000,000	0.00 Member	Buy
15:53:38	I2050	On 03/02/2022		Bond Future	1	5,000,000	0.00 Member	Sell
15:53:38	I2050	On 03/02/2022		Bond Future	1	5,000,000	0.00 Client	Buy
<b>Total for I2050 Bond Future</b>					<b>4</b>	<b>20,000,000</b>	<b>0.00</b>	
15:20:39	R186	On 03/02/2022		Bond Future	1	200,000	0.00 Member	Buy
15:20:39	R186	On 03/02/2022		Bond Future	1	35,000,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:44:07	R186	On 03/02/2022			Bond Future	1	2,600,000	0.00 Member	Buy
15:45:00	R186	On 03/02/2022			Bond Future	1	23,200,000	0.00 Member	Sell
15:45:00	R186	On 03/02/2022			Bond Future	1	23,200,000	0.00 Client	Buy
15:45:00	R186	On 03/02/2022			Bond Future	1	7,600,000	0.00 Member	Sell
15:45:00	R186	On 03/02/2022			Bond Future	1	23,200,000	0.00 Member	Buy
15:45:00	R186	On 03/02/2022			Bond Future	1	7,600,000	0.00 Member	Buy
15:45:00	R186	On 03/02/2022			Bond Future	1	7,600,000	0.00 Client	Buy
15:45:01	R186	On 03/02/2022			Bond Future	1	2,600,000	0.00 Member	Sell
15:45:01	R186	On 03/02/2022			Bond Future	1	1,600,000	0.00 Member	Sell
15:45:01	R186	On 03/02/2022			Bond Future	1	1,600,000	0.00 Member	Buy
15:45:01	R186	On 03/02/2022			Bond Future	1	1,600,000	0.00 Client	Buy
15:45:01	R186	On 03/02/2022			Bond Future	1	2,600,000	0.00 Client	Buy
15:46:24	R186	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>15</b>	<b>140,400,000</b>	<b>0.00</b>	
9:46:56	R202	On 03/02/2022			Bond Future	1	5,100,000	0.00 Member	Buy
9:46:56	R202	On 03/02/2022			Bond Future	1	5,100,000	0.00 Client	Sell
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>10,200,000</b>	<b>0.00</b>	
15:20:39	R2030	On 03/02/2022			Bond Future	1	9,300,000	0.00 Member	Sell
15:51:37	R2030	On 03/02/2022			Bond Future	1	9,300,000	0.00 Client	Buy
17:03:00	R2030	On 03/02/2022			Bond Future	1	20,400,000	0.00 Member	Sell
17:03:00	R2030	On 03/02/2022			Bond Future	1	20,400,000	0.00 Member	Buy
17:29:15	R2030	On 03/02/2022			Bond Future	1	20,400,000	0.00 Member	Sell
17:29:15	R2030	On 03/02/2022			Bond Future	1	20,400,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>6</b>	<b>100,200,000</b>	<b>0.00</b>	
11:49:43	R2032	On 03/02/2022			Bond Future	1	48,900,000	0.00 Member	Sell
11:49:43	R2032	On 03/02/2022			Bond Future	1	48,900,000	0.00 Member	Buy
13:12:29	R2032	On 03/02/2022			Bond Future	1	48,900,000	0.00 Member	Buy
13:12:29	R2032	On 03/02/2022			Bond Future	1	48,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>195,600,000</b>	<b>0.00</b>	
11:57:41	R2037	On 03/02/2022			Bond Future	1	170,000,000	0.00 Member	Buy
11:57:41	R2037	On 03/02/2022			Bond Future	1	170,000,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>340,000,000</b>	<b>0.00</b>	
13:30:12	R2040	On 03/02/2022			Bond Future	1	14,700,000	0.00 Member	Buy
13:30:12	R2040	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Sell
14:04:49	R2040	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
14:04:49	R2040	On 03/02/2022			Bond Future	1	2,800,000	0.00 Member	Buy
14:04:49	R2040	On 03/02/2022			Bond Future	1	2,800,000	0.00 Member	Sell
14:04:49	R2040	On 03/02/2022			Bond Future	1	10,800,000	0.00 Member	Buy
14:04:49	R2040	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Buy
14:04:49	R2040	On 03/02/2022			Bond Future	1	10,800,000	0.00 Client	Sell
14:04:49	R2040	On 03/02/2022			Bond Future	1	10,800,000	0.00 Member	Sell
14:04:49	R2040	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Sell
14:04:49	R2040	On 03/02/2022			Bond Future	1	2,800,000	0.00 Client	Sell
14:04:49	R2040	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
14:04:49	R2040	On 03/02/2022			Bond Future	1	900,000	0.00 Client	Sell
15:20:39	R2040	On 03/02/2022			Bond Future	1	10,000,000	0.00 Member	Sell
15:49:43	R2040	On 03/02/2022			Bond Future	1	10,000,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>15</b>	<b>78,800,000</b>	<b>0.00</b>	
9:46:56	R210	On 03/02/2022			Bond Future	1	6,000,000	0.00 Member	Buy
9:46:56	R210	On 03/02/2022			Bond Future	1	6,000,000	0.00 Client	Sell
<b>Total for R210 Bond Future</b>						<b>2</b>	<b>12,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>52</b>	<b>919,200,000</b>	<b>0.00</b>	