



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 07/04/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:41:50	I2046	On 05/05/2022		Bond Future	1	9,200,000	0.00 Member	Buy
17:48:59	I2046	On 05/05/2022		Bond Future	1	9,200,000	0.00 Client	Sell
<b>Total for I2046 Bond Future</b>					<b>2</b>	<b>18,400,000</b>	<b>0.00</b>	
11:46:33	R186	On 04/08/2022		Bond Future	1	20,000,000	0.00 Member	Buy
11:46:33	R186	On 04/08/2022		Bond Future	1	20,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>					<b>2</b>	<b>40,000,000</b>	<b>0.00</b>	
16:38:47	R2030	On 05/05/2022		Bond Future	1	50,900,000	0.00 Member	Sell
17:13:14	R2030	On 05/05/2022		Bond Future	1	50,900,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>101,800,000</b>	<b>0.00</b>	
15:27:48	R2035	On 05/05/2022			Bond Future	1	6,900,000	0.00 Member	Sell
15:42:42	R2035	On 05/05/2022			Bond Future	1	6,900,000	0.00 Member	Buy
15:43:08	R2035	On 05/05/2022			Bond Future	1	6,900,000	0.00 Member	Sell
15:43:08	R2035	On 05/05/2022			Bond Future	1	6,900,000	0.00 Client	Buy
16:29:21	R2035	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
16:29:21	R2035	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
17:03:44	R2035	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
17:03:44	R2035	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
17:48:13	R2035	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Sell
17:48:13	R2035	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>10</b>	<b>28,800,000</b>	<b>0.00</b>	
15:12:56	R2037	On 05/05/2022			Bond Future	1	62,000,000	0.00 Member	Sell
15:21:12	R2037	On 05/05/2022			Bond Future	1	62,000,000	0.00 Client	Buy
16:29:21	R2037	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
16:29:21	R2037	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
17:03:31	R2037	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
17:03:31	R2037	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
17:50:46	R2037	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Sell
17:50:46	R2037	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
<b>Total for R2037 Bond Future</b>						<b>8</b>	<b>125,200,000</b>	<b>0.00</b>	
12:00:36	R2040	On 05/05/2022			Bond Future	1	38,300,000	0.00 Member	Buy
12:00:36	R2040	On 05/05/2022			Bond Future	1	38,300,000	0.00 Member	Sell
12:06:42	R2040	On 05/05/2022			Bond Future	1	800,000	0.00 Member	Sell
12:06:42	R2040	On 05/05/2022			Bond Future	1	38,300,000	0.00 Member	Buy
15:59:50	R2040	On 05/05/2022			Bond Future	1	900,000	0.00 Member	Buy
15:59:50	R2040	On 05/05/2022			Bond Future	1	800,000	0.00 Member	Buy
15:59:50	R2040	On 05/05/2022			Bond Future	1	3,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:59:50	R2040	On 05/05/2022			Bond Future	1	1,100,000	0.00 Client	Sell
15:59:50	R2040	On 05/05/2022			Bond Future	1	1,100,000	0.00 Client	Sell
15:59:50	R2040	On 05/05/2022			Bond Future	1	800,000	0.00 Client	Sell
15:59:50	R2040	On 05/05/2022			Bond Future	1	3,100,000	0.00 Member	Buy
15:59:50	R2040	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Buy
15:59:50	R2040	On 05/05/2022			Bond Future	1	4,100,000	0.00 Member	Buy
15:59:50	R2040	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Buy
15:59:50	R2040	On 05/05/2022			Bond Future	1	19,200,000	0.00 Member	Sell
15:59:50	R2040	On 05/05/2022			Bond Future	1	8,000,000	0.00 Member	Buy
15:59:50	R2040	On 05/05/2022			Bond Future	1	8,000,000	0.00 Client	Sell
15:59:50	R2040	On 05/05/2022			Bond Future	1	8,000,000	0.00 Member	Sell
15:59:50	R2040	On 05/05/2022			Bond Future	1	4,100,000	0.00 Client	Sell
15:59:50	R2040	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Sell
15:59:50	R2040	On 05/05/2022			Bond Future	1	900,000	0.00 Client	Sell
15:59:50	R2040	On 05/05/2022			Bond Future	1	900,000	0.00 Member	Sell
15:59:50	R2040	On 05/05/2022			Bond Future	1	4,100,000	0.00 Member	Sell
15:59:50	R2040	On 05/05/2022			Bond Future	1	3,100,000	0.00 Member	Sell
15:59:50	R2040	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Sell
15:59:50	R2040	On 05/05/2022			Bond Future	1	19,200,000	0.00 Member	Buy
15:59:50	R2040	On 05/05/2022			Bond Future	1	19,200,000	0.00 Client	Sell
16:29:21	R2040	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
16:29:21	R2040	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
17:03:58	R2040	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
17:03:58	R2040	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
17:49:35	R2040	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Sell
17:49:35	R2040	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
<b>Total for R2040 Bond Future</b>						<b>33</b>	<b>231,000,000</b>	<b>0.00</b>	
15:12:56	R213	On 05/05/2022			Bond Future	1	8,100,000	0.00 Member	Sell
15:22:15	R213	On 05/05/2022			Bond Future	1	8,100,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>16,200,000</b>	<b>0.00</b>	

---

<b>Matched Time</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>Nominal</b>	<b>Trade Type</b>	<b>Buy/ Sell</b>
<b>Grand Total for all Instruments</b>					<b>59</b>	<b>561,400,000</b>		<b>0.00</b>

---