JS≣

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 31/05/2022

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

Matched Time	Contract I	Details	Call/ Prod Put	uct	No of Trades	Nominal	Trade Type	Buy/ Sell
14:53:34	GOVI	On 04/08/2022	GOV		1	10,000	0.00 Member	Sell
14:57:53	GOVI	On 04/08/2022	GOV		1	10,000	0.00 Client	Buy
Total for GO	VI GOVI				2	20,000	0.00	
15:39:28	12029	On 04/08/2022	Bono	Future	1	100,000	0.00 Member	Buy
15:39:28	12029	On 04/08/2022	Bono	Future	1	35,700,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022	Bono	Future	1	11,700,000	0.00 Member	Buy
16:54:14	12029	On 04/08/2022	Bono	Future	1	100,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022	Bono	Future	1	100,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022	Bono	Future	1	100,000	0.00 Member	Buy
16:54:14	12029	On 04/08/2022	Bono	Future	1	2,600,000	0.00 Member	Buy
16:54:14	12029	On 04/08/2022	Bono	Future	1	2,600,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022	Bono	Future	1	2,600,000	0.00 Member	Buy

Matched Time	Contract	Details S	Strike Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:54:14	12029	On 04/08/2022		Bond Future	1	2,600,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022		Bond Future	1	1,800,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022		Bond Future	1	2,600,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022		Bond Future	1	2,600,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022		Bond Future	1	2,600,000	0.00 Member	Buy
16:54:14	12029	On 04/08/2022		Bond Future	1	2,400,000	0.00 Member	Buy
16:54:14	12029	On 04/08/2022		Bond Future	1	2,600,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022		Bond Future	1	900,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022		Bond Future	1	1,200,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022		Bond Future	1	1,800,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022		Bond Future	1	1,200,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022		Bond Future	1	2,400,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022		Bond Future	1	2,400,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022		Bond Future	1	300,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022		Bond Future	1	700,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022		Bond Future	1	700,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022		Bond Future	1	700,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022		Bond Future	1	700,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022		Bond Future	1	700,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022		Bond Future	1	200,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022		Bond Future	1	300,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022		Bond Future	1	300,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022		Bond Future	1	300,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022		Bond Future	1	300,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022		Bond Future	1	300,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022		Bond Future	1	900,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022		Bond Future	1	700,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022		Bond Future	1	600,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022		Bond Future	1	300,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022		Bond Future	1	100,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022		Bond Future	1	100,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022		Bond Future	1	11,700,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022		Bond Future	1	2,600,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022		Bond Future	1	300,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022		Bond Future	1	200,000	0.00 Client	Buy

Page 2 of 6 2022/05/31, 18:28:09

Matched Time	Contract	Details	Strike Call/ Product Put	No of Trades	Nominal	Trade Type	Buy/ Sell
16:54:14	12029	004/09/2022	Bond Future	1	100 000	0.00 Client	
16:54:14	12029	On 04/08/2022 On 04/08/2022	Bond Future	1	100,000 100,000	0.00 Client 0.00 Member	Buy Sell
16:54:14	12029	On 04/08/2022	Bond Future	1	1,000,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022	Bond Future	1	1,800,000	0.00 Member	
16:54:14	12029	On 04/08/2022	Bond Future	1	1,500,000	0.00 Member	Buy Sell
16:54:14	12029	On 04/08/2022	Bond Future	1	1,500,000	0.00 Member	Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	1,500,000	0.00 Member	
16:54:14	12029	On 04/08/2022	Bond Future	1	11,700,000	0.00 Member	Buy Sell
16:54:14	12029	On 04/08/2022	Bond Future	1	900,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022	Bond Future	1	900,000	0.00 Member	
16:54:14	12029	On 04/08/2022	Bond Future	1		0.00 Member	Buy
16:54:14	12029	On 04/08/2022 On 04/08/2022	Bond Future	1	1,200,000 1,000,000	0.00 Member	Buy Sell
16:54:14	12029	On 04/08/2022	Bond Future	1	1,000,000	0.00 Member	
16:54:14	12029	On 04/08/2022	Bond Future	1		0.00 Client	Buy
16:54:14	12029	On 04/08/2022 On 04/08/2022	Bond Future	1	1,000,000 300,000	0.00 Member	Buy
				1	•		Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	700,000	0.00 Member 0.00 Member	Buy
16:54:14	12029	On 04/08/2022	Bond Future	•	700,000		Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	1,000,000	0.00 Member	Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	900,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	900,000	0.00 Member	Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	300,000	0.00 Member	Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	300,000	0.00 Member	Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	700,000	0.00 Member	Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	600,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022	Bond Future	1	600,000	0.00 Member	Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	300,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022	Bond Future	1	200,000	0.00 Member	Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	100,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022	Bond Future	1	300,000	0.00 Member	Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	300,000	0.00 Member	Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	200,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022	Bond Future	1	200,000	0.00 Member	Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	100,000	0.00 Member	Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	100,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022	Bond Future	1	100,000	0.00 Member	Buy

Page 3 of 6 2022/05/31, 18:28:09

Matched Time	Contract l	Details	Strike Call/ Product Put	No of Trades	Nominal	Trade Type	Buy/ Sell
16:54:14	12029	On 04/08/2022	Bond Future	1	200,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022	Bond Future	1	200,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	200,000	0.00 Member	Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	100,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022	Bond Future	1	100,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	100,000	0.00 Member	Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	100,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022	Bond Future	1	100,000	0.00 Member	Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	100,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	100,000	0.00 Member	Sell
16:54:14	12029	On 04/08/2022	Bond Future	1	300,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	200,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	100,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	1,000,000	0.00 Client	Buy
16:54:14	12029	On 04/08/2022	Bond Future	1	100,000	0.00 Member	Buy
Total for I202	29 Bond Future			94	142,800,000	0.00	
8:41:44	R186	On 04/08/2022	Bond Future	1	209,500,000	0.00 Member	Sell
8:41:44	R186	On 04/08/2022	Bond Future	1	209,500,000	0.00 Member	Buy
9:21:34	R186	On 04/08/2022	Bond Future	1	209,500,000	0.00 Member	Buy
9:21:34	R186	On 04/08/2022	Bond Future	1	209,500,000	0.00 Client	Sell
Total for R18	36 Bond Future			4	838,000,000	0.00	
16:59:36	R202	On 04/08/2022	Bond Future	1	1,800,000	0.00 Member	Buy
17:19:09	R202	On 04/08/2022	Bond Future	1	1,800,000	0.00 Client	Sell
Total for R20	Total for R202 Bond Future			2	3,600,000	0.00	
17:34:05	R2030	On 04/08/2022	Bond Future	1	66,400,000	0.00 Member	Buy
17:45:02	R2030	On 04/08/2022	Bond Future	1	66,400,000	0.00 Client	Sell

Page 4 of 6 2022/05/31, 18:28:09

Matched Time	Contract D	Details	Strike	Call/ Product Put	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R20	030 Bond Future				2	132,800,000	0.00	
17:35:00	R2032	On 04/08/2022		Bond Future	1	194,400,000	0.00 Member	Buy
17:46:22	R2032	On 04/08/2022		Bond Future	1	3,300,000	0.00 Member	Sell
17:47:47	R2032	On 04/08/2022		Bond Future	1	62,600,000	0.00 Member	Sell
17:47:47	R2032	On 04/08/2022		Bond Future	1	5,900,000	0.00 Client	Sell
17:47:47	R2032	On 04/08/2022		Bond Future	1	4,100,000	0.00 Client	Sell
17:47:47	R2032	On 04/08/2022		Bond Future	1	5,900,000	0.00 Member	Sell
17:47:47	R2032	On 04/08/2022		Bond Future	1	62,600,000	0.00 Member	Buy
17:47:47	R2032	On 04/08/2022		Bond Future	1	5,900,000	0.00 Member	Buy
17:47:47	R2032	On 04/08/2022		Bond Future	1	62,600,000	0.00 Client	Sell
17:47:47	R2032	On 04/08/2022		Bond Future	1	118,500,000	0.00 Client	Sell
17:47:47	R2032	On 04/08/2022		Bond Future	1	3,300,000	0.00 Client	Sell
17:47:47	R2032	On 04/08/2022		Bond Future	1	118,500,000	0.00 Member	Sell
17:47:47	R2032	On 04/08/2022		Bond Future	1	4,100,000	0.00 Member	Buy
17:47:47	R2032	On 04/08/2022		Bond Future	1	4,100,000	0.00 Member	Sell
17:47:47	R2032	On 04/08/2022		Bond Future	1	3,300,000	0.00 Member	Buy
17:47:47	R2032	On 04/08/2022		Bond Future	1	118,500,000	0.00 Member	Buy
Total for R20	32 Bond Future				16	777,600,000	0.00	
11:22:18	R214	On 04/08/2022		Bond Future	1	11,000,000	0.00 Member	Sell
11:22:18	R214	On 04/08/2022		Bond Future	1	11,000,000	0.00 Member	Buy
11:27:25	R214	On 04/08/2022		Bond Future	1	11,000,000	0.00 Member	Buy
11:27:25	R214	On 04/08/2022		Bond Future	1	11,000,000	0.00 Client	Sell
16:26:49	R214	On 04/08/2022		Bond Future	1	200,000	0.00 Member	Sell
16:26:49	R214	On 04/08/2022		Bond Future	1	200,000	0.00 Member	Buy
16:28:30	R214	On 04/08/2022		Bond Future	1	200,000	0.00 Member	Buy
16:28:30	R214	On 04/08/2022		Bond Future	1	200,000	0.00 Client	Sell
Total for R21	I4 Bond Future				8	44,800,000	0.00	

Page 5 of 6 2022/05/31, 18:28:09

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total	for all Instruments				128	1,939,620,000	0.00	

Page 6 of 6 2022/05/31, 18:28:09