



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 02/06/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:17:30	ALBI	On 04/08/2022		Index Future	1	20,000	0.00 Member	Buy
15:17:30	ALBI	On 04/08/2022		Index Future	1	20,000	0.00 Member	Sell
16:14:46	ALBI	On 04/08/2022		Index Future	1	20,000	0.00 Client	Sell
16:14:46	ALBI	On 04/08/2022		Index Future	1	20,000	0.00 Member	Buy
Total for ALBI Index Future					4	80,000	0.00	
14:51:43	IGOV	On 04/08/2022		Index Future	1	10,000	0.00 Member	Buy
14:51:43	IGOV	On 04/08/2022		Index Future	1	10,000	0.00 Client	Sell
Total for IGOV Index Future					2	20,000	0.00	
11:22:41	R186	On 04/08/2022		Bond Future	1	600,000	0.00 Member	Sell
11:22:41	R186	On 04/08/2022		Bond Future	1	600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:04:16	R186	On 04/08/2022			Bond Future	1	600,000	0.00 Client	Buy
13:04:16	R186	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Sell
Total for R186 Bond Future						4	2,400,000	0.00	
11:22:41	R2030	On 04/08/2022			Bond Future	1	7,500,000	0.00 Member	Sell
11:22:41	R2030	On 04/08/2022			Bond Future	1	7,500,000	0.00 Member	Buy
13:06:23	R2030	On 04/08/2022			Bond Future	1	7,500,000	0.00 Client	Buy
13:06:23	R2030	On 04/08/2022			Bond Future	1	7,500,000	0.00 Member	Sell
Total for R2030 Bond Future						4	30,000,000	0.00	
13:04:03	R2032	On 04/08/2022	11.00	Put	Bond Future	1	3,100,000	0.00 Client	Buy
13:04:03	R2032	On 04/08/2022	11.00	Put	Bond Future	1	5,800,000	0.00 Client	Buy
13:04:03	R2032	On 04/08/2022	11.00	Put	Bond Future	1	3,100,000	0.00 Client	Sell
13:04:03	R2032	On 04/08/2022	11.00	Put	Bond Future	1	5,800,000	0.00 Client	Sell
14:53:34	R2032	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Buy
14:53:34	R2032	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Sell
16:23:21	R2032	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Sell
16:23:21	R2032	On 04/08/2022			Bond Future	1	1,100,000	0.00 Client	Buy
Total for R2032 Bond Future						8	22,200,000	0.00	
Grand Total for all Instruments						22	54,700,000	0.00	