



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 22/06/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:04:58	R197	On 03/11/2022		Bond Future	1	600,000	0.00 Member	Sell
14:04:58	R197	On 03/11/2022		Bond Future	1	300,000	0.00 Member	Buy
16:56:11	R197	On 03/11/2022		Bond Future	1	300,000	0.00 Member	Sell
16:56:11	R197	On 03/11/2022		Bond Future	1	300,000	0.00 Member	Buy
16:56:11	R197	On 03/11/2022		Bond Future	1	300,000	0.00 Client	Buy
16:56:11	R197	On 03/11/2022		Bond Future	1	300,000	0.00 Client	Buy
16:56:11	R197	On 03/11/2022		Bond Future	1	300,000	0.00 Member	Sell
Total for R197 Bond Future					7	2,400,000	0.00	
17:31:37	R2023	On 04/08/2022		Bond Future	1	119,200,000	0.00 Member	Buy
17:31:37	R2023	On 04/08/2022		Bond Future	1	19,200,000	0.00 Member	Sell
17:49:15	R2023	On 04/08/2022		Bond Future	1	97,700,000	0.00 Member	Buy
17:49:15	R2023	On 04/08/2022		Bond Future	1	97,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:49:15	R2023	On 04/08/2022			Bond Future	1	2,300,000	0.00 Member	Sell
17:49:15	R2023	On 04/08/2022			Bond Future	1	19,200,000	0.00 Member	Buy
17:49:15	R2023	On 04/08/2022			Bond Future	1	2,300,000	0.00 Client	Sell
17:49:15	R2023	On 04/08/2022			Bond Future	1	2,300,000	0.00 Member	Buy
17:49:15	R2023	On 04/08/2022			Bond Future	1	97,700,000	0.00 Client	Sell
17:49:15	R2023	On 04/08/2022			Bond Future	1	19,200,000	0.00 Client	Sell
Total for R2023 Bond Future						10	476,800,000	0.00	
11:01:47	R2032	On 04/08/2022	10.70	Put	Bond Future	1	600,000	0.00 Client	Sell
11:01:47	R2032	On 04/08/2022	10.70	Put	Bond Future	1	600,000	0.00 Client	Buy
11:47:13	R2032	On 04/08/2022	11.00	Put	Bond Future	1	600,000	0.00 Client	Sell
11:47:13	R2032	On 04/08/2022	11.00	Put	Bond Future	1	600,000	0.00 Client	Buy
16:48:03	R2032	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
16:48:03	R2032	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Sell
17:08:58	R2032	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
17:08:58	R2032	On 04/08/2022			Bond Future	1	400,000	0.00 Client	Sell
Total for R2032 Bond Future						8	4,000,000	0.00	
11:21:34	R2035	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Buy
11:21:34	R2035	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Sell
12:07:02	R2035	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Sell
12:07:02	R2035	On 04/08/2022			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R2035 Bond Future						4	8,000,000	0.00	
13:52:41	R2037	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Buy
13:52:41	R2037	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Sell
14:01:51	R2037	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Sell
14:01:51	R2037	On 04/08/2022			Bond Future	1	2,000,000	0.00 Client	Buy
16:48:03	R2037	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
16:48:03	R2037	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
17:09:09	R2037	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:09:09	R2037	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
Total for R2037 Bond Future						8	12,000,000	0.00	
13:52:41	R2040	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
13:52:41	R2040	On 04/08/2022			Bond Future	1	55,000,000	0.00 Member	Buy
14:00:14	R2040	On 04/08/2022			Bond Future	1	13,800,000	0.00 Member	Sell
14:00:14	R2040	On 04/08/2022			Bond Future	1	13,700,000	0.00 Member	Buy
14:00:14	R2040	On 04/08/2022			Bond Future	1	13,700,000	0.00 Client	Sell
14:00:14	R2040	On 04/08/2022			Bond Future	1	8,400,000	0.00 Member	Buy
14:00:14	R2040	On 04/08/2022			Bond Future	1	8,400,000	0.00 Member	Sell
14:00:14	R2040	On 04/08/2022			Bond Future	1	13,800,000	0.00 Member	Buy
14:00:14	R2040	On 04/08/2022			Bond Future	1	13,800,000	0.00 Client	Sell
14:00:14	R2040	On 04/08/2022			Bond Future	1	13,700,000	0.00 Member	Sell
14:00:14	R2040	On 04/08/2022			Bond Future	1	8,400,000	0.00 Client	Sell
14:00:15	R2040	On 04/08/2022			Bond Future	1	4,100,000	0.00 Client	Sell
14:00:15	R2040	On 04/08/2022			Bond Future	1	700,000	0.00 Client	Sell
14:00:15	R2040	On 04/08/2022			Bond Future	1	4,600,000	0.00 Member	Sell
14:00:15	R2040	On 04/08/2022			Bond Future	1	4,100,000	0.00 Member	Sell
14:00:15	R2040	On 04/08/2022			Bond Future	1	1,700,000	0.00 Client	Sell
14:00:15	R2040	On 04/08/2022			Bond Future	1	4,600,000	0.00 Client	Sell
14:00:15	R2040	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Sell
14:00:15	R2040	On 04/08/2022			Bond Future	1	6,900,000	0.00 Member	Buy
14:00:15	R2040	On 04/08/2022			Bond Future	1	6,900,000	0.00 Member	Sell
14:00:15	R2040	On 04/08/2022			Bond Future	1	6,900,000	0.00 Client	Sell
14:00:15	R2040	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Buy
14:00:15	R2040	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy
14:00:15	R2040	On 04/08/2022			Bond Future	1	4,600,000	0.00 Member	Buy
14:00:15	R2040	On 04/08/2022			Bond Future	1	4,100,000	0.00 Member	Buy
14:00:15	R2040	On 04/08/2022			Bond Future	1	1,700,000	0.00 Member	Buy
14:00:15	R2040	On 04/08/2022			Bond Future	1	1,700,000	0.00 Member	Sell
14:00:15	R2040	On 04/08/2022			Bond Future	1	1,100,000	0.00 Client	Sell
16:48:21	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
16:48:21	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
17:05:50	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:05:50	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
Total for R2040 Bond Future						32	220,400,000	0.00	
12:22:39	R209	On 03/11/2022	11.00	Put	Bond Future	1	350,000,000	0.00 Member	Buy
12:22:39	R209	On 03/11/2022	9.25	Call	Bond Future	1	350,000,000	0.00 Member	Buy
12:22:39	R209	On 03/11/2022	12.00	Put	Bond Future	1	350,000,000	0.00 Member	Sell
12:22:39	R209	On 03/11/2022	11.00	Put	Bond Future	1	350,000,000	0.00 Member	Buy
12:22:39	R209	On 03/11/2022			Bond Future	1	38,500,000	0.00 Member	Buy
12:22:39	R209	On 03/11/2022	10.00	Call	Bond Future	1	350,000,000	0.00 Member	Sell
12:22:39	R209	On 03/11/2022	10.00	Put	Bond Future	1	350,000,000	0.00 Member	Sell
12:22:39	R209	On 03/11/2022	10.00	Put	Bond Future	1	350,000,000	0.00 Member	Buy
12:22:39	R209	On 03/11/2022	11.00	Put	Bond Future	1	350,000,000	0.00 Member	Sell
12:22:39	R209	On 03/11/2022	10.00	Call	Bond Future	1	350,000,000	0.00 Member	Buy
12:22:39	R209	On 03/11/2022			Bond Future	1	38,500,000	0.00 Member	Sell
12:22:39	R209	On 03/11/2022	12.00	Put	Bond Future	1	350,000,000	0.00 Member	Buy
12:22:39	R209	On 03/11/2022	9.25	Call	Bond Future	1	350,000,000	0.00 Member	Sell
12:22:39	R209	On 03/11/2022	11.00	Put	Bond Future	1	350,000,000	0.00 Member	Sell
14:11:37	R209	On 03/11/2022			Bond Future	1	38,500,000	0.00 Client	Buy
14:11:37	R209	On 03/11/2022			Bond Future	1	38,500,000	0.00 Member	Sell
14:11:50	R209	On 03/11/2022	9.25	Call	Bond Future	1	350,000,000	0.00 Client	Buy
14:11:50	R209	On 03/11/2022	9.25	Call	Bond Future	1	350,000,000	0.00 Member	Sell
14:12:01	R209	On 03/11/2022	10.00	Put	Bond Future	1	350,000,000	0.00 Client	Sell
14:12:01	R209	On 03/11/2022	10.00	Put	Bond Future	1	350,000,000	0.00 Member	Buy
14:12:10	R209	On 03/11/2022	11.00	Put	Bond Future	1	350,000,000	0.00 Client	Buy
14:12:10	R209	On 03/11/2022	11.00	Put	Bond Future	1	350,000,000	0.00 Member	Sell
14:12:19	R209	On 03/11/2022	10.00	Call	Bond Future	1	350,000,000	0.00 Client	Sell
14:12:19	R209	On 03/11/2022	10.00	Call	Bond Future	1	350,000,000	0.00 Member	Buy
14:12:30	R209	On 03/11/2022	11.00	Put	Bond Future	1	350,000,000	0.00 Client	Buy
14:12:30	R209	On 03/11/2022	11.00	Put	Bond Future	1	350,000,000	0.00 Member	Sell
14:12:40	R209	On 03/11/2022	12.00	Put	Bond Future	1	350,000,000	0.00 Client	Sell
14:12:40	R209	On 03/11/2022	12.00	Put	Bond Future	1	350,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				28	8,554,000,000		0.00
	Grand Total for all Instruments				97	9,277,600,000		0.00