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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/06/2022

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 [Details	Strike Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy Sell
10:15:58	R186	On 04/08/2022		Bond Future	1	10,000,000	0.00 Member	Buy
11:14:37	R186	On 04/08/2022		Bond Future	1	10,000,000	0.00 Client	Sell
16:12:49	R186	On 04/08/2022		Bond Future	1	27,300,000	0.00 Member	Buy
16:26:06	R186	On 04/08/2022		Bond Future	1	27,300,000	0.00 Client	Sell
Total for R186 Bond Future					4	74,600,000	0.00	
10:15:58	R2030	On 04/08/2022		Bond Future	1	10,000,000	0.00 Member	Buy
11:12:50	R2030	On 04/08/2022		Bond Future	1	10,000,000	0.00 Client	Sell
14:23:04	R2030	On 04/08/2022		Bond Future	1	4,800,000	0.00 Member	Buy
14:23:04	R2030	On 04/08/2022		Bond Future	1	4,800,000	0.00 Member	Sell
15:54:08	R2030	On 04/08/2022		Bond Future	1	4,800,000	0.00 Client	Sell
15:54:08	R2030	On 04/08/2022		Bond Future	1	4,800,000	0.00 Member	Buy
15:59:23	R2030	On 04/08/2022		Bond Future	1	753,200,000	0.00 Member	Buy

Matched	Contract Details		Strike Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/
Time			Put		of Trades		туре	Sell
16:12:24	R2030	On 04/08/2022		Bond Future	1	600,000	0.00 Member	Sell
16:18:57	R2030	On 04/08/2022		Bond Future	1	1,200,000	0.00 Member	Sell
16:18:57	R2030	On 04/08/2022		Bond Future	1	6,600,000	0.00 Client	Sell
16:18:57	R2030	On 04/08/2022		Bond Future	1	418,800,000	0.00 Client	Sell
16:18:57	R2030	On 04/08/2022		Bond Future	1	1,200,000	0.00 Client	Sell
16:18:57	R2030	On 04/08/2022		Bond Future	1	1,200,000	0.00 Member	Buy
16:18:57	R2030	On 04/08/2022		Bond Future	1	10,300,000	0.00 Member	Buy
16:18:57	R2030	On 04/08/2022		Bond Future	1	219,400,000	0.00 Member	Buy
16:18:57	R2030	On 04/08/2022		Bond Future	1	219,400,000	0.00 Member	Sell
16:18:57	R2030	On 04/08/2022		Bond Future	1	10,300,000	0.00 Client	Sell
16:18:57	R2030	On 04/08/2022		Bond Future	1	21,000,000	0.00 Client	Sell
16:18:57	R2030	On 04/08/2022		Bond Future	1	418,800,000	0.00 Member	Buy
16:18:57	R2030	On 04/08/2022		Bond Future	1	8,600,000	0.00 Client	Sell
16:18:57	R2030	On 04/08/2022		Bond Future	1	12,000,000	0.00 Member	Buy
16:18:57	R2030	On 04/08/2022		Bond Future	1	6,600,000	0.00 Member	Sell
16:18:57	R2030	On 04/08/2022		Bond Future	1	21,000,000	0.00 Member	Buy
16:18:57	R2030	On 04/08/2022		Bond Future	1	21,000,000	0.00 Member	Sell
16:18:57	R2030	On 04/08/2022		Bond Future	1	10,300,000	0.00 Member	Sell
16:18:57	R2030	On 04/08/2022		Bond Future	1	8,600,000	0.00 Member	Buy
16:18:57	R2030	On 04/08/2022		Bond Future	1	8,600,000	0.00 Member	Sell
16:18:57	R2030	On 04/08/2022		Bond Future	1	418,800,000	0.00 Member	Sell
16:18:57	R2030	On 04/08/2022		Bond Future	1	12,000,000	0.00 Member	Sell
16:18:57	R2030	On 04/08/2022		Bond Future	1	3,900,000	0.00 Member	Buy
16:18:57	R2030	On 04/08/2022		Bond Future	1	3,900,000	0.00 Client	Sell
16:18:57	R2030	On 04/08/2022		Bond Future	1	3,900,000	0.00 Member	Sell
16:18:57	R2030	On 04/08/2022		Bond Future	1	6,600,000	0.00 Member	Buy
16:18:57	R2030	On 04/08/2022		Bond Future	1	12,000,000	0.00 Client	Sell
16:18:57	R2030	On 04/08/2022		Bond Future	1	219,400,000	0.00 Client	Sell
16:18:58	R2030	On 04/08/2022		Bond Future	1	2,200,000	0.00 Member	Sell
16:18:58	R2030	On 04/08/2022		Bond Future	1	12,000,000	0.00 Member	Sell
16:18:58	R2030	On 04/08/2022		Bond Future	1	3,800,000	0.00 Member	Buy
16:18:58	R2030	On 04/08/2022		Bond Future	1	14,400,000	0.00 Member	Buy
16:18:58	R2030	On 04/08/2022		Bond Future	1	14,400,000	0.00 Member	Sell
16:18:58	R2030	On 04/08/2022		Bond Future	1	12,000,000	0.00 Member	Sell
16:18:58	R2030	On 04/08/2022		Bond Future	1	3,700,000	0.00 Member	Buy

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Matched Time	Contract Details		Contract Details Strike Call/ Product Put		No of Trades	Nominal	Trade Type	Buy/ Sell
16:18:58	R2030	On 04/08/2022		Bond Future	1	3,700,000	0.00 Member	Sell
16:18:58	R2030	On 04/08/2022		Bond Future	1	2,400,000	0.00 Member	Buy
16:18:58	R2030	On 04/08/2022		Bond Future	1	14,400,000	0.00 Client	Sell
16:18:58	R2030	On 04/08/2022		Bond Future	1	12,000,000	0.00 Client	Sell
16:18:58	R2030	On 04/08/2022		Bond Future	1	3,800,000	0.00 Client	Sell
16:18:58	R2030	On 04/08/2022		Bond Future	1	3,800,000	0.00 Member	Sell
16:18:58	R2030	On 04/08/2022		Bond Future	1	2,200,000	0.00 Client	Sell
16:18:58	R2030	On 04/08/2022		Bond Future	1	12,000,000	0.00 Member	Buy
16:18:58	R2030	On 04/08/2022		Bond Future	1	12,000,000	0.00 Member	Buy
16:18:58	R2030	On 04/08/2022		Bond Future	1	2,400,000	0.00 Client	Sell
16:18:58	R2030	On 04/08/2022		Bond Future	1	300,000	0.00 Client	Sell
16:18:58	R2030	On 04/08/2022		Bond Future	1	300,000	0.00 Member	Sell
16:18:58	R2030	On 04/08/2022		Bond Future	1	12,000,000	0.00 Client	Sell
16:18:58	R2030	On 04/08/2022		Bond Future	1	2,200,000	0.00 Member	Buy
16:18:58	R2030	On 04/08/2022		Bond Future	1	2,400,000	0.00 Member	Sell
16:18:58	R2030	On 04/08/2022		Bond Future	1	3,700,000	0.00 Client	Sell
16:18:58	R2030	On 04/08/2022		Bond Future	1	300,000	0.00 Member	Buy
16:18:59	R2030	On 04/08/2022		Bond Future	1	600,000	0.00 Member	Buy
16:18:59	R2030	On 04/08/2022		Bond Future	1	600,000	0.00 Client	Sell
Total for R2030 Bond Future					61	3,052,000,000	0.00	
9:00:18	R2032	On 04/08/2022		Bond Future	1	1,200,000	0.00 Member	Sell
9:00:18	R2032	On 04/08/2022		Bond Future	1	1,200,000	0.00 Member	Buy
9:46:44	R2032	On 04/08/2022		Bond Future	1	1,200,000	0.00 Member	Sell
9:46:44	R2032	On 04/08/2022		Bond Future	1	1,200,000	0.00 Client	Buy
13:55:50	R2032	On 04/08/2022		Bond Future	1	265,000,000	0.00 Member	Buy
13:55:50	R2032	On 04/08/2022		Bond Future	1	304,300,000	0.00 Member	Sell
15:56:09	R2032	On 04/08/2022		Bond Future	1	265,000,000	0.00 Client	Buy
15:56:09	R2032	On 04/08/2022		Bond Future	1	37,900,000	0.00 Client	Buy
15:56:09	R2032	On 04/08/2022		Bond Future	1	265,000,000	0.00 Member	Sell
15:56:09	R2032	On 04/08/2022		Bond Future	1	37,900,000	0.00 Member	Sell
15:56:09	R2032	On 04/08/2022		Bond Future	1	37,900,000	0.00 Member	Buy
15:56:09	R2032	On 04/08/2022		Bond Future	1	1,400,000	0.00 Member	Sell
15:56:09	R2032	On 04/08/2022		Bond Future	1	1,400,000	0.00 Client	Buy

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Matched Time	Put				No of Trades	Nominal	Trade Type 0.00 Member	Buy/ Sell Buy
15:56:09			Bond Future	1	1,400,000			
Total for R20	otal for R2032 Bond Future				14	1,222,000,000	0.00	
10:36:15	R2035	On 04/08/2022		Bond Future	1	1,900,000	0.00 Member	Sell
10:36:15	R2035	On 04/08/2022		Bond Future	1	1,900,000	0.00 Member	Buy
11:13:05	R2035	On 04/08/2022		Bond Future	1	1,900,000	0.00 Member	Sell
11:13:05	R2035	On 04/08/2022		Bond Future	1	1,900,000	0.00 Client	Buy
13:04:04	R2035	On 04/08/2022		Bond Future	1	2,600,000	0.00 Member	Buy
13:04:04	R2035	On 04/08/2022		Bond Future	1	2,600,000	0.00 Member	Sell
13:15:24	R2035	On 04/08/2022		Bond Future	1	2,600,000	0.00 Member	Sell
13:15:24	R2035	On 04/08/2022		Bond Future	1	2,600,000	0.00 Member	Buy
16:39:07	R2035	On 04/08/2022		Bond Future	1	2,600,000	0.00 Member	Buy
16:39:07	R2035	On 04/08/2022		Bond Future	1	2,600,000	0.00 Client	Sell
Total for R2035 Bond Future					10	23,200,000	0.00	
11:06:00	R2037	On 04/08/2022		Bond Future	1	1,400,000	0.00 Member	Sell
11:06:00	R2037	On 04/08/2022		Bond Future	1	1,400,000	0.00 Member	Buy
11:09:38	R2037	On 04/08/2022		Bond Future	1	1,400,000	0.00 Client	Sell
11:09:38	R2037	On 04/08/2022		Bond Future	1	1,400,000	0.00 Member	Buy
13:04:04	R2037	On 04/08/2022		Bond Future	1	2,900,000	0.00 Member	Buy
13:04:04	R2037	On 04/08/2022		Bond Future	1	2,900,000	0.00 Member	Sell
13:15:41	R2037	On 04/08/2022		Bond Future	1	2,900,000	0.00 Member	Sell
13:15:41	R2037	On 04/08/2022		Bond Future	1	2,900,000	0.00 Member	Buy
16:39:30	R2037	On 04/08/2022		Bond Future	1	2,900,000	0.00 Member	Buy
16:39:30	R2037	On 04/08/2022		Bond Future	1	2,900,000	0.00 Client	Sell
Fotal for R2037 Bond Future					10	23,000,000	0.00	
16:12:49	R2040	On 04/08/2022		Bond Future	1	200,000	0.00 Member	Sell
16:12:49	R2040	On 04/08/2022		Bond Future	1	200,000	0.00 Member	Buy
16:17:26	R2040	On 04/08/2022		Bond Future	1	200,000	0.00 Member	Buy
16:17:26	R2040	On 04/08/2022		Bond Future	1	200,000	0.00 Client	Sell

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Matched Time	Contract De	tails	Strike Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R204	40 Bond Future				4	800,000	0.00	
10:36:15	R2044	On 04/08/2022		Bond Future	1	600,000	0.00 Member	Buy
10:36:15	R2044	On 04/08/2022		Bond Future	1	600,000	0.00 Member	Sell
11:07:14	R2044	On 04/08/2022		Bond Future	1	600,000	0.00 Member	Buy
11:07:14	R2044	On 04/08/2022		Bond Future	1	600,000	0.00 Client	Sell
Total for R2044 Bond Future					4	2,400,000	0.00	
13:04:04	R209	On 04/08/2022		Bond Future	1	6,000,000	0.00 Member	Sell
13:04:04	R209	On 04/08/2022		Bond Future	1	6,000,000	0.00 Member	Buy
13:15:09	R209	On 04/08/2022		Bond Future	1	6,000,000	0.00 Member	Buy
13:15:09	R209	On 04/08/2022		Bond Future	1	6,000,000	0.00 Member	Sell
16:39:16	R209	On 04/08/2022		Bond Future	1	6,000,000	0.00 Member	Sell
16:39:16	R209	On 04/08/2022		Bond Future	1	6,000,000	0.00 Client	Buy
Total for R209 Bond Future					6	36,000,000	0.00	
Grand Total	for all Instrumer	nte			113	4,434,000,000	0.00	