



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 08/08/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:08:52	I2025	On 03/11/2022		Bond Future	1	18,000,000	0.00 Member	Buy
9:08:52	I2025	On 03/11/2022		Bond Future	1	18,000,000	0.00 Client	Sell
9:27:41	I2025	On 03/11/2022		Bond Future	1	19,000,000	0.00 Member	Buy
9:27:41	I2025	On 03/11/2022		Bond Future	1	19,000,000	0.00 Client	Sell
Total for I2025 Bond Future					4	74,000,000	0.00	
9:08:52	I2029	On 03/11/2022		Bond Future	1	21,000,000	0.00 Member	Buy
9:08:52	I2029	On 03/11/2022		Bond Future	1	21,000,000	0.00 Client	Sell
Total for I2029 Bond Future					2	42,000,000	0.00	
9:08:52	I2038	On 03/11/2022		Bond Future	1	15,000,000	0.00 Member	Sell
9:08:52	I2038	On 03/11/2022		Bond Future	1	15,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2038 Bond Future						2	30,000,000	0.00	
9:08:52	I2046	On 03/11/2022			Bond Future	1	15,000,000	0.00 Member	Sell
9:08:52	I2046	On 03/11/2022			Bond Future	1	15,000,000	0.00 Client	Buy
Total for I2046 Bond Future						2	30,000,000	0.00	
9:08:52	I2050	On 03/11/2022			Bond Future	1	17,000,000	0.00 Member	Sell
9:08:52	I2050	On 03/11/2022			Bond Future	1	17,000,000	0.00 Client	Buy
Total for I2050 Bond Future						2	34,000,000	0.00	
8:29:56	R186	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Buy
8:29:56	R186	On 03/11/2022			Bond Future	1	1,200,000	0.00 Client	Sell
9:48:13	R186	On 03/11/2022			Bond Future	1	8,900,000	0.00 Member	Buy
9:48:13	R186	On 03/11/2022			Bond Future	1	8,900,000	0.00 Member	Sell
11:36:36	R186	On 03/11/2022			Bond Future	1	6,000,000	0.00 Member	Sell
11:59:38	R186	On 03/11/2022			Bond Future	1	6,000,000	0.00 Client	Buy
Total for R186 Bond Future						6	32,200,000	0.00	
9:54:47	R2023	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Sell
9:54:47	R2023	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
Total for R2023 Bond Future						2	1,000,000	0.00	
13:17:14	R2030	On 03/11/2022			Bond Future	1	42,500,000	0.00 Member	Buy
13:17:14	R2030	On 03/11/2022			Bond Future	1	42,500,000	0.00 Member	Sell
14:16:58	R2030	On 03/11/2022			Bond Future	1	42,500,000	0.00 Member	Sell
14:16:58	R2030	On 03/11/2022			Bond Future	1	42,500,000	0.00 Member	Buy
14:54:32	R2030	On 03/11/2022			Bond Future	1	42,500,000	0.00 Member	Sell
14:54:32	R2030	On 03/11/2022			Bond Future	1	42,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						6	255,000,000	0.00	
13:17:14	R2032	On 03/11/2022			Bond Future	1	13,700,000	0.00 Member	Buy
13:17:14	R2032	On 03/11/2022			Bond Future	1	13,700,000	0.00 Member	Sell
14:17:30	R2032	On 03/11/2022			Bond Future	1	13,700,000	0.00 Member	Sell
14:17:30	R2032	On 03/11/2022			Bond Future	1	13,700,000	0.00 Member	Buy
14:54:45	R2032	On 03/11/2022			Bond Future	1	13,700,000	0.00 Client	Buy
14:54:45	R2032	On 03/11/2022			Bond Future	1	13,700,000	0.00 Member	Sell
Total for R2032 Bond Future						6	82,200,000	0.00	
13:17:14	R2037	On 03/11/2022			Bond Future	1	40,000,000	0.00 Member	Buy
13:17:14	R2037	On 03/11/2022			Bond Future	1	40,000,000	0.00 Member	Sell
14:17:57	R2037	On 03/11/2022			Bond Future	1	40,000,000	0.00 Member	Sell
14:17:57	R2037	On 03/11/2022			Bond Future	1	40,000,000	0.00 Member	Buy
14:54:53	R2037	On 03/11/2022			Bond Future	1	40,000,000	0.00 Member	Sell
14:54:53	R2037	On 03/11/2022			Bond Future	1	40,000,000	0.00 Client	Buy
Total for R2037 Bond Future						6	240,000,000	0.00	
13:17:14	R2040	On 03/11/2022			Bond Future	1	5,000,000	0.00 Member	Buy
13:17:14	R2040	On 03/11/2022			Bond Future	1	5,000,000	0.00 Member	Sell
14:18:15	R2040	On 03/11/2022			Bond Future	1	5,000,000	0.00 Member	Sell
14:18:15	R2040	On 03/11/2022			Bond Future	1	5,000,000	0.00 Member	Buy
14:55:00	R2040	On 03/11/2022			Bond Future	1	5,000,000	0.00 Client	Buy
14:55:00	R2040	On 03/11/2022			Bond Future	1	5,000,000	0.00 Member	Sell
Total for R2040 Bond Future						6	30,000,000	0.00	
10:47:34	R2044	On 03/11/2022			Bond Future	1	40,300,000	0.00 Member	Buy
10:47:34	R2044	On 03/11/2022			Bond Future	1	40,300,000	0.00 Member	Sell
10:57:22	R2044	On 03/11/2022			Bond Future	1	9,600,000	0.00 Member	Sell
10:57:22	R2044	On 03/11/2022			Bond Future	1	40,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:01:50	R2044	On 03/11/2022			Bond Future	1	2,000,000	0.00 Member	Buy
11:01:50	R2044	On 03/11/2022			Bond Future	1	2,000,000	0.00 Member	Sell
11:01:50	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
11:01:50	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Sell
11:01:50	R2044	On 03/11/2022			Bond Future	1	2,000,000	0.00 Member	Buy
11:01:50	R2044	On 03/11/2022			Bond Future	1	2,000,000	0.00 Client	Sell
11:01:50	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Sell
11:01:50	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
11:01:50	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
11:01:50	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
11:01:50	R2044	On 03/11/2022			Bond Future	1	2,000,000	0.00 Client	Sell
11:01:50	R2044	On 03/11/2022			Bond Future	1	2,000,000	0.00 Member	Sell
11:01:51	R2044	On 03/11/2022			Bond Future	1	13,200,000	0.00 Member	Sell
11:01:51	R2044	On 03/11/2022			Bond Future	1	9,600,000	0.00 Member	Buy
11:01:51	R2044	On 03/11/2022			Bond Future	1	9,600,000	0.00 Client	Sell
11:01:51	R2044	On 03/11/2022			Bond Future	1	2,500,000	0.00 Client	Sell
11:01:51	R2044	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
11:01:51	R2044	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Sell
11:01:51	R2044	On 03/11/2022			Bond Future	1	5,700,000	0.00 Client	Sell
11:01:51	R2044	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
11:01:51	R2044	On 03/11/2022			Bond Future	1	2,700,000	0.00 Member	Buy
11:01:51	R2044	On 03/11/2022			Bond Future	1	2,700,000	0.00 Client	Sell
11:01:51	R2044	On 03/11/2022			Bond Future	1	2,700,000	0.00 Member	Sell
11:01:51	R2044	On 03/11/2022			Bond Future	1	5,700,000	0.00 Member	Sell
11:01:51	R2044	On 03/11/2022			Bond Future	1	2,500,000	0.00 Member	Sell
11:01:51	R2044	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
11:01:51	R2044	On 03/11/2022			Bond Future	1	13,200,000	0.00 Member	Buy
11:01:51	R2044	On 03/11/2022			Bond Future	1	13,200,000	0.00 Client	Sell
11:01:51	R2044	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
11:01:51	R2044	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Sell
11:01:51	R2044	On 03/11/2022			Bond Future	1	5,700,000	0.00 Member	Buy
11:01:51	R2044	On 03/11/2022			Bond Future	1	2,500,000	0.00 Member	Buy
Total for R2044 Bond Future						36	241,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:43:59	R2048	On 03/11/2022			Bond Future	1	8,700,000	0.00 Client	Sell
9:43:59	R2048	On 03/11/2022			Bond Future	1	8,700,000	0.00 Client	Buy
9:49:09	R2048	On 03/11/2022			Bond Future	1	4,500,000	0.00 Client	Sell
9:49:09	R2048	On 03/11/2022			Bond Future	1	4,500,000	0.00 Client	Buy
13:17:14	R2048	On 03/11/2022			Bond Future	1	15,000,000	0.00 Member	Buy
13:17:14	R2048	On 03/11/2022			Bond Future	1	15,000,000	0.00 Member	Sell
14:18:32	R2048	On 03/11/2022			Bond Future	1	15,000,000	0.00 Member	Sell
14:18:32	R2048	On 03/11/2022			Bond Future	1	15,000,000	0.00 Member	Buy
14:55:08	R2048	On 03/11/2022			Bond Future	1	15,000,000	0.00 Member	Sell
14:55:08	R2048	On 03/11/2022			Bond Future	1	15,000,000	0.00 Client	Buy
Total for R2048 Bond Future						10	116,400,000	0.00	
11:49:41	R210	On 03/11/2022			Bond Future	1	4,300,000	0.00 Member	Buy
12:01:31	R210	On 03/11/2022			Bond Future	1	4,300,000	0.00 Client	Sell
Total for R210 Bond Future						2	8,600,000	0.00	
13:17:14	R213	On 03/11/2022			Bond Future	1	13,500,000	0.00 Member	Buy
13:17:14	R213	On 03/11/2022			Bond Future	1	13,500,000	0.00 Member	Sell
14:16:11	R213	On 03/11/2022			Bond Future	1	13,500,000	0.00 Member	Sell
14:16:11	R213	On 03/11/2022			Bond Future	1	13,500,000	0.00 Member	Buy
14:54:20	R213	On 03/11/2022			Bond Future	1	13,500,000	0.00 Member	Sell
14:54:20	R213	On 03/11/2022			Bond Future	1	13,500,000	0.00 Client	Buy
Total for R213 Bond Future						6	81,000,000	0.00	
Grand Total for all Instruments						98	1,298,200,000	0.00	