



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 31/08/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:04:01	I2029	On 03/11/2022		Bond Future	1	100,000	0.00 Member	Buy
14:04:01	I2029	On 03/11/2022		Bond Future	1	32,500,000	0.00 Member	Sell
15:04:21	I2029	On 03/11/2022		Bond Future	1	8,100,000	0.00 Member	Buy
15:04:21	I2029	On 03/11/2022		Bond Future	1	2,300,000	0.00 Client	Buy
15:04:21	I2029	On 03/11/2022		Bond Future	1	1,900,000	0.00 Member	Sell
15:04:21	I2029	On 03/11/2022		Bond Future	1	2,600,000	0.00 Client	Buy
15:04:21	I2029	On 03/11/2022		Bond Future	1	2,500,000	0.00 Member	Sell
15:04:21	I2029	On 03/11/2022		Bond Future	1	2,300,000	0.00 Member	Sell
15:04:21	I2029	On 03/11/2022		Bond Future	1	8,100,000	0.00 Member	Sell
15:04:21	I2029	On 03/11/2022		Bond Future	1	8,100,000	0.00 Client	Buy
15:04:21	I2029	On 03/11/2022		Bond Future	1	2,600,000	0.00 Member	Sell
15:04:21	I2029	On 03/11/2022		Bond Future	1	1,900,000	0.00 Member	Sell
15:04:21	I2029	On 03/11/2022		Bond Future	1	1,900,000	0.00 Client	Buy
15:04:21	I2029	On 03/11/2022		Bond Future	1	1,900,000	0.00 Member	Buy
15:04:21	I2029	On 03/11/2022		Bond Future	1	2,600,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:04:21	I2029	On 03/11/2022			Bond Future	1	2,500,000	0.00 Client	Buy
15:04:21	I2029	On 03/11/2022			Bond Future	1	2,500,000	0.00 Member	Buy
15:04:21	I2029	On 03/11/2022			Bond Future	1	1,500,000	0.00 Client	Buy
15:04:21	I2029	On 03/11/2022			Bond Future	1	1,900,000	0.00 Client	Buy
15:04:21	I2029	On 03/11/2022			Bond Future	1	1,900,000	0.00 Member	Buy
15:04:21	I2029	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Sell
15:04:21	I2029	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Buy
15:04:21	I2029	On 03/11/2022			Bond Future	1	2,300,000	0.00 Member	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	1,100,000	0.00 Member	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	1,100,000	0.00 Member	Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	800,000	0.00 Client	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	800,000	0.00 Client	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	1,100,000	0.00 Client	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	1,500,000	0.00 Client	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:04:22	I2029	On 03/11/2022			Bond Future	1	800,000	0.00 Client	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Buy
15:04:22	I2029	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Buy
<b>Total for I2029 Bond Future</b>						<b>88</b>	<b>130,000,000</b>	<b>0.00</b>	
15:27:23	R2032	On 03/11/2022			Bond Future	1	892,000,000	0.00 Member	Sell
16:06:14	R2032	On 03/11/2022			Bond Future	1	614,500,000	0.00 Member	Buy
16:09:08	R2032	On 03/11/2022			Bond Future	1	61,600,000	0.00 Member	Sell
16:09:08	R2032	On 03/11/2022			Bond Future	1	61,600,000	0.00 Member	Buy
16:09:08	R2032	On 03/11/2022			Bond Future	1	18,300,000	0.00 Member	Buy
16:09:08	R2032	On 03/11/2022			Bond Future	1	197,600,000	0.00 Member	Buy
16:09:08	R2032	On 03/11/2022			Bond Future	1	61,600,000	0.00 Client	Buy
16:09:08	R2032	On 03/11/2022			Bond Future	1	18,300,000	0.00 Member	Sell
16:09:08	R2032	On 03/11/2022			Bond Future	1	18,300,000	0.00 Client	Buy
16:09:08	R2032	On 03/11/2022			Bond Future	1	197,600,000	0.00 Member	Sell
16:09:08	R2032	On 03/11/2022			Bond Future	1	197,600,000	0.00 Client	Buy
16:09:09	R2032	On 03/11/2022			Bond Future	1	614,500,000	0.00 Member	Sell
16:09:09	R2032	On 03/11/2022			Bond Future	1	614,500,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>13</b>	<b>3,568,000,000</b>	<b>0.00</b>	
10:05:24	R2040	On 02/02/2023			Bond Future	1	50,000,000	0.00 Member	Sell
10:05:24	R2040	On 02/02/2023			Bond Future	1	50,000,000	0.00 Member	Buy
10:16:26	R2040	On 02/02/2023			Bond Future	1	50,000,000	0.00 Client	Buy
10:16:26	R2040	On 02/02/2023			Bond Future	1	50,000,000	0.00 Member	Sell
15:40:15	R2040	On 03/11/2022			Bond Future	1	900,800,000	0.00 Member	Buy
16:11:48	R2040	On 03/11/2022			Bond Future	1	620,700,000	0.00 Member	Sell
16:13:17	R2040	On 03/11/2022			Bond Future	1	62,200,000	0.00 Member	Sell
16:13:17	R2040	On 03/11/2022			Bond Future	1	18,500,000	0.00 Member	Buy
16:13:17	R2040	On 03/11/2022			Bond Future	1	18,500,000	0.00 Member	Sell
16:13:17	R2040	On 03/11/2022			Bond Future	1	199,400,000	0.00 Client	Sell
16:13:17	R2040	On 03/11/2022			Bond Future	1	62,200,000	0.00 Member	Buy
16:13:17	R2040	On 03/11/2022			Bond Future	1	62,200,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:13:17	R2040	On 03/11/2022		Bond Future	1	620,700,000	0.00 Client	Sell
16:13:17	R2040	On 03/11/2022		Bond Future	1	18,500,000	0.00 Client	Sell
16:13:17	R2040	On 03/11/2022		Bond Future	1	199,400,000	0.00 Member	Buy
16:13:17	R2040	On 03/11/2022		Bond Future	1	199,400,000	0.00 Member	Sell
16:13:17	R2040	On 03/11/2022		Bond Future	1	620,700,000	0.00 Member	Buy
<b>Total for R2040 Bond Future</b>					<b>17</b>	<b>3,803,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>118</b>	<b>7,501,200,000</b>	<b>0.00</b>	