



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 06/09/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:05:18	I2025	On 03/11/2022		Bond Future	1	58,400,000	0.00 Member	Buy
15:38:19	I2025	On 03/11/2022		Bond Future	1	600,000	0.00 Member	Sell
15:39:33	I2025	On 03/11/2022		Bond Future	1	1,700,000	0.00 Member	Buy
15:39:33	I2025	On 03/11/2022		Bond Future	1	1,700,000	0.00 Member	Sell
15:39:33	I2025	On 03/11/2022		Bond Future	1	1,200,000	0.00 Member	Buy
15:39:33	I2025	On 03/11/2022		Bond Future	1	1,200,000	0.00 Member	Sell
15:39:33	I2025	On 03/11/2022		Bond Future	1	52,500,000	0.00 Client	Sell
15:39:33	I2025	On 03/11/2022		Bond Future	1	600,000	0.00 Client	Sell
15:39:33	I2025	On 03/11/2022		Bond Future	1	2,400,000	0.00 Member	Buy
15:39:33	I2025	On 03/11/2022		Bond Future	1	52,500,000	0.00 Member	Buy
15:39:33	I2025	On 03/11/2022		Bond Future	1	1,700,000	0.00 Client	Sell
15:39:33	I2025	On 03/11/2022		Bond Future	1	2,400,000	0.00 Client	Sell
15:39:33	I2025	On 03/11/2022		Bond Future	1	2,400,000	0.00 Member	Sell
15:39:33	I2025	On 03/11/2022		Bond Future	1	52,500,000	0.00 Member	Sell
15:39:33	I2025	On 03/11/2022		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
15:39:33	I2025	On 03/11/2022			Bond Future	1	1,200,000	0.00 Client	Sell
Total for I2025 Bond Future						16	233,600,000	0.00	
13:11:14	I2050	On 03/11/2022			Bond Future	1	42,300,000	0.00 Member	Sell
15:59:49	I2050	On 03/11/2022			Bond Future	1	42,300,000	0.00 Client	Buy
Total for I2050 Bond Future						2	84,600,000	0.00	
9:43:49	R186	On 03/11/2022			Bond Future	1	11,100,000	0.00 Member	Sell
9:43:49	R186	On 03/11/2022			Bond Future	1	11,100,000	0.00 Member	Buy
13:47:40	R186	On 03/11/2022			Bond Future	1	3,000,000	0.00 Client	Sell
13:47:40	R186	On 03/11/2022			Bond Future	1	3,000,000	0.00 Member	Buy
Total for R186 Bond Future						4	28,200,000	0.00	
13:47:40	R2030	On 03/11/2022			Bond Future	1	1,000,000	0.00 Client	Buy
13:47:40	R2030	On 03/11/2022			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R2030 Bond Future						2	2,000,000	0.00	
13:47:40	R2032	On 03/11/2022			Bond Future	1	1,200,000	0.00 Client	Buy
13:47:40	R2032	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Sell
Total for R2032 Bond Future						2	2,400,000	0.00	
14:20:57	R2044	On 03/11/2022			Bond Future	1	6,300,000	0.00 Member	Sell
14:20:57	R2044	On 03/11/2022			Bond Future	1	15,000,000	0.00 Member	Buy
15:10:35	R2044	On 03/11/2022			Bond Future	1	33,900,000	0.00 Member	Buy
15:10:35	R2044	On 03/11/2022			Bond Future	1	33,900,000	0.00 Member	Sell
15:37:43	R2044	On 03/11/2022			Bond Future	1	21,800,000	0.00 Member	Buy
15:37:43	R2044	On 03/11/2022			Bond Future	1	33,900,000	0.00 Member	Sell
15:45:57	R2044	On 03/11/2022			Bond Future	1	10,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:45:57	R2044	On 03/11/2022			Bond Future	1	1,200,000	0.00 Client	Buy
15:45:57	R2044	On 03/11/2022			Bond Future	1	10,900,000	0.00 Member	Sell
15:45:57	R2044	On 03/11/2022			Bond Future	1	10,900,000	0.00 Member	Buy
15:45:57	R2044	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Sell
15:45:57	R2044	On 03/11/2022			Bond Future	1	21,800,000	0.00 Member	Sell
15:45:57	R2044	On 03/11/2022			Bond Future	1	21,800,000	0.00 Client	Buy
15:45:57	R2044	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Buy
17:14:33	R2044	On 03/11/2022			Bond Future	1	6,300,000	0.00 Client	Sell
17:14:33	R2044	On 03/11/2022			Bond Future	1	1,200,000	0.00 Client	Sell
17:14:33	R2044	On 03/11/2022			Bond Future	1	3,100,000	0.00 Client	Sell
17:14:33	R2044	On 03/11/2022			Bond Future	1	3,100,000	0.00 Member	Sell
17:14:33	R2044	On 03/11/2022			Bond Future	1	3,100,000	0.00 Member	Buy
17:14:33	R2044	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Buy
17:14:33	R2044	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Sell
17:14:33	R2044	On 03/11/2022			Bond Future	1	6,300,000	0.00 Member	Buy
17:14:33	R2044	On 03/11/2022			Bond Future	1	4,400,000	0.00 Member	Buy
17:14:33	R2044	On 03/11/2022			Bond Future	1	4,400,000	0.00 Member	Sell
17:14:33	R2044	On 03/11/2022			Bond Future	1	4,400,000	0.00 Client	Sell
Total for R2044 Bond Future						25	263,400,000	0.00	
Grand Total for all Instruments						51	614,200,000	0.00	