



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 09/11/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:51:17	I2038	On 03/02/2022		Bond Future	1	1,500,000	0.00 Member	Sell
10:51:17	I2038	On 03/02/2022		Bond Future	1	1,500,000	0.00 Member	Buy
12:37:31	I2038	On 03/02/2022		Bond Future	1	1,500,000	0.00 Client	Buy
12:37:31	I2038	On 03/02/2022		Bond Future	1	1,500,000	0.00 Member	Sell
Total for I2038 Bond Future					4	6,000,000	0.00	
10:51:17	I2050	On 03/02/2022		Bond Future	1	19,400,000	0.00 Member	Sell
10:51:17	I2050	On 03/02/2022		Bond Future	1	7,800,000	0.00 Member	Buy
12:58:44	I2050	On 03/02/2022		Bond Future	1	11,600,000	0.00 Member	Sell
12:58:44	I2050	On 03/02/2022		Bond Future	1	11,600,000	0.00 Client	Buy
12:58:44	I2050	On 03/02/2022		Bond Future	1	11,600,000	0.00 Member	Buy
12:58:44	I2050	On 03/02/2022		Bond Future	1	7,800,000	0.00 Member	Sell
12:58:44	I2050	On 03/02/2022		Bond Future	1	7,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2050 Bond Future						7	77,600,000	0.00	
8:52:56	R186	On 03/02/2022			Bond Future	1	25,000,000	0.00 Client	Buy
8:52:56	R186	On 03/02/2022			Bond Future	1	25,000,000	0.00 Member	Sell
15:17:31	R186	On 03/02/2022			Bond Future	1	2,300,000	0.00 Member	Sell
15:18:41	R186	On 03/02/2022			Bond Future	1	2,200,000	0.00 Member	Buy
15:31:10	R186	On 03/02/2022			Bond Future	1	2,200,000	0.00 Client	Sell
15:38:26	R186	On 03/02/2022			Bond Future	1	2,300,000	0.00 Client	Buy
Total for R186 Bond Future						6	59,000,000	0.00	
10:51:17	R202	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
10:51:17	R202	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
12:55:38	R202	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
12:55:38	R202	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Buy
Total for R202 Bond Future						4	1,600,000	0.00	
17:10:02	R2023	On 03/02/2022			Bond Future	1	2,300,000	0.00 Member	Buy
17:43:31	R2023	On 03/02/2022			Bond Future	1	2,300,000	0.00 Client	Sell
Total for R2023 Bond Future						2	4,600,000	0.00	
10:35:28	R2030	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
10:35:28	R2030	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Buy
10:40:34	R2030	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
10:40:34	R2030	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Sell
10:40:34	R2030	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
10:40:34	R2030	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
10:40:34	R2030	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						7	2,000,000	0.00	
15:58:37	R2035	On 03/02/2022			Bond Future	1	4,600,000	0.00 Member	Sell
15:58:37	R2035	On 03/02/2022			Bond Future	1	4,600,000	0.00 Member	Buy
16:39:38	R2035	On 03/02/2022			Bond Future	1	4,600,000	0.00 Client	Buy
16:39:38	R2035	On 03/02/2022			Bond Future	1	4,600,000	0.00 Member	Sell
Total for R2035 Bond Future						4	18,400,000	0.00	
15:58:37	R2037	On 03/02/2022			Bond Future	1	2,600,000	0.00 Member	Sell
15:58:37	R2037	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
16:29:21	R2037	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Sell
16:29:21	R2037	On 03/02/2022			Bond Future	1	1,800,000	0.00 Client	Buy
16:29:21	R2037	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Sell
16:29:21	R2037	On 03/02/2022			Bond Future	1	600,000	0.00 Client	Buy
16:29:21	R2037	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
16:29:21	R2037	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Buy
16:29:21	R2037	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Buy
16:29:21	R2037	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Buy
Total for R2037 Bond Future						10	10,400,000	0.00	
15:58:37	R2040	On 03/02/2022			Bond Future	1	3,300,000	0.00 Member	Sell
15:58:37	R2040	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Buy
16:37:25	R2040	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
16:37:25	R2040	On 03/02/2022			Bond Future	1	2,200,000	0.00 Client	Buy
16:37:25	R2040	On 03/02/2022			Bond Future	1	2,200,000	0.00 Member	Buy
16:37:25	R2040	On 03/02/2022			Bond Future	1	900,000	0.00 Client	Buy
16:37:25	R2040	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
16:37:25	R2040	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Buy
16:37:25	R2040	On 03/02/2022			Bond Future	1	2,200,000	0.00 Member	Sell
16:37:25	R2040	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2040 Bond Future						10	13,200,000	0.00	
15:58:37	R2044	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Sell
15:58:37	R2044	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Buy
16:24:48	R2044	On 03/02/2022			Bond Future	1	600,000	0.00 Member	Sell
16:24:48	R2044	On 03/02/2022			Bond Future	1	600,000	0.00 Client	Buy
Total for R2044 Bond Future						4	2,400,000	0.00	
Grand Total for all Instruments						58	195,200,000	0.00	