



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 23/03/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:28:51	I2025	On 05/05/2022		Bond Future	1	3,600,000	0.00 Member	Buy
16:28:51	I2025	On 05/05/2022		Bond Future	1	3,600,000	0.00 Member	Sell
17:33:23	I2025	On 05/05/2022		Bond Future	1	3,600,000	0.00 Member	Buy
17:33:23	I2025	On 05/05/2022		Bond Future	1	3,600,000	0.00 Member	Sell
17:45:40	I2025	On 05/05/2022		Bond Future	1	3,600,000	0.00 Member	Buy
17:45:40	I2025	On 05/05/2022		Bond Future	1	3,600,000	0.00 Client	Sell
Total for I2025 Bond Future					6	21,600,000	0.00	
16:19:25	IGOV	On 05/05/2022		Index Future	1	10,000	0.00 Member	Sell
16:19:25	IGOV	On 05/05/2022		Index Future	1	10,000	0.00 Member	Buy
17:55:17	IGOV	On 05/05/2022		Index Future	1	10,000	0.00 Member	Sell
17:55:17	IGOV	On 05/05/2022		Index Future	1	10,000	0.00 Member	Buy
17:56:14	IGOV	On 05/05/2022		Index Future	1	10,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:56:14	IGOV	On 05/05/2022		Index Future	1	10,000	0.00 Client	Buy
Total for IGOV Index Future					6	60,000	0.00	
10:36:31	R186	On 05/05/2022		Bond Future	1	9,000,000	0.00 Member	Sell
12:07:38	R186	On 05/05/2022		Bond Future	1	9,000,000	0.00 Client	Buy
16:28:51	R186	On 05/05/2022		Bond Future	1	4,100,000	0.00 Member	Sell
16:28:51	R186	On 05/05/2022		Bond Future	1	4,100,000	0.00 Member	Buy
17:55:03	R186	On 05/05/2022		Bond Future	1	4,100,000	0.00 Member	Sell
17:55:03	R186	On 05/05/2022		Bond Future	1	4,100,000	0.00 Member	Buy
17:55:42	R186	On 05/05/2022		Bond Future	1	4,100,000	0.00 Member	Sell
17:55:42	R186	On 05/05/2022		Bond Future	1	4,100,000	0.00 Client	Buy
Total for R186 Bond Future					8	42,600,000	0.00	
Grand Total for all Instruments					20	64,260,000	0.00	