



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 26/08/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:44:45	R186	On 03/11/2022		Bond Future	1	500,000	0.00 Member	Buy
9:44:45	R186	On 03/11/2022		Bond Future	1	500,000	0.00 Client	Sell
Total for R186 Bond Future					2	1,000,000	0.00	
9:44:45	R2048	On 03/11/2022		Bond Future	1	500,000	0.00 Member	Buy
9:44:45	R2048	On 03/11/2022		Bond Future	1	500,000	0.00 Member	Sell
9:56:12	R2048	On 03/11/2022		Bond Future	1	500,000	0.00 Member	Buy
9:56:12	R2048	On 03/11/2022		Bond Future	1	500,000	0.00 Client	Sell
17:15:42	R2048	On 03/11/2022		Bond Future	1	8,000,000	0.00 Member	Buy
17:15:42	R2048	On 03/11/2022		Bond Future	1	8,000,000	0.00 Member	Sell
17:35:11	R2048	On 03/11/2022		Bond Future	1	8,000,000	0.00 Member	Buy
17:35:11	R2048	On 03/11/2022		Bond Future	1	8,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						8	34,000,000	0.00	
9:44:45	R214	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
9:44:45	R214	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
9:56:49	R214	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
9:56:49	R214	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Sell
16:35:15	R214	On 03/11/2022			Bond Future	1	11,800,000	0.00 Member	Sell
16:35:15	R214	On 03/11/2022			Bond Future	1	15,500,000	0.00 Member	Buy
16:36:49	R214	On 03/11/2022			Bond Future	1	3,700,000	0.00 Member	Buy
16:36:49	R214	On 03/11/2022			Bond Future	1	3,700,000	0.00 Member	Sell
16:36:49	R214	On 03/11/2022			Bond Future	1	11,800,000	0.00 Member	Buy
16:36:49	R214	On 03/11/2022			Bond Future	1	11,800,000	0.00 Client	Sell
16:36:49	R214	On 03/11/2022			Bond Future	1	3,700,000	0.00 Client	Sell
Total for R214 Bond Future						11	64,400,000	0.00	
Grand Total for all Instruments						21	99,400,000	0.00	