



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 30/08/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:32:19	ALBI	On 03/11/2022		Index Future	1	20,000	0.00 Member	Sell
15:32:19	ALBI	On 03/11/2022		Index Future	1	20,000	0.00 Member	Buy
16:55:08	ALBI	On 03/11/2022		Index Future	1	20,000	0.00 Member	Sell
16:55:08	ALBI	On 03/11/2022		Index Future	1	20,000	0.00 Member	Buy
17:14:12	ALBI	On 03/11/2022		Index Future	1	20,000	0.00 Member	Sell
17:14:12	ALBI	On 03/11/2022		Index Future	1	20,000	0.00 Client	Buy
Total for ALBI Index Future					6	120,000	0.00	
16:07:27	GOVI	On 03/11/2022		GOVI	1	10,000	0.00 Member	Buy
16:07:27	GOVI	On 03/11/2022		GOVI	1	10,000	0.00 Member	Sell
16:13:11	GOVI	On 03/11/2022		GOVI	1	10,000	0.00 Member	Sell
16:13:11	GOVI	On 03/11/2022		GOVI	1	10,000	0.00 Client	Buy
16:54:44	GOVI	On 03/11/2022		GOVI	1	20,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:54:44	GOVI	On 03/11/2022			GOVI	1	20,000	0.00 Member	Sell
16:56:35	GOVI	On 03/11/2022			GOVI	1	20,000	0.00 Member	Buy
16:56:35	GOVI	On 03/11/2022			GOVI	1	20,000	0.00 Client	Sell
Total for GOVI GOVI						8	120,000	0.00	
15:58:11	IGOV	On 03/11/2022			Index Future	1	10,000	0.00 Member	Sell
15:58:11	IGOV	On 03/11/2022			Index Future	1	10,000	0.00 Member	Buy
16:03:15	IGOV	On 03/11/2022			Index Future	1	10,000	0.00 Client	Buy
16:03:15	IGOV	On 03/11/2022			Index Future	1	10,000	0.00 Member	Sell
16:04:12	IGOV	On 03/11/2022			Index Future	1	10,000	0.00 Member	Buy
16:04:12	IGOV	On 03/11/2022			Index Future	1	10,000	0.00 Client	Sell
16:05:16	IGOV	On 03/11/2022			Index Future	1	10,000	0.00 Member	Sell
16:05:16	IGOV	On 03/11/2022			Index Future	1	10,000	0.00 Client	Buy
Total for IGOV Index Future						8	80,000	0.00	
16:01:47	R186	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
16:01:47	R186	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
16:55:58	R186	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
16:55:58	R186	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
17:22:01	R186	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
17:22:01	R186	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Buy
Total for R186 Bond Future						6	4,200,000	0.00	
16:01:47	R2032	On 03/11/2022			Bond Future	1	3,500,000	0.00 Member	Sell
16:01:47	R2032	On 03/11/2022			Bond Future	1	3,500,000	0.00 Member	Buy
16:55:58	R2032	On 03/11/2022			Bond Future	1	3,500,000	0.00 Member	Sell
16:55:58	R2032	On 03/11/2022			Bond Future	1	2,000,000	0.00 Member	Buy
17:31:37	R2032	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Sell
17:31:37	R2032	On 03/11/2022			Bond Future	1	800,000	0.00 Client	Buy
17:31:37	R2032	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Buy
17:31:37	R2032	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:31:37	R2032	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
17:31:37	R2032	On 03/11/2022			Bond Future	1	2,000,000	0.00 Client	Buy
17:31:37	R2032	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Buy
17:31:37	R2032	On 03/11/2022			Bond Future	1	2,000,000	0.00 Member	Sell
Total for R2032 Bond Future						12	21,000,000	0.00	
16:01:47	R2035	On 03/11/2022			Bond Future	1	2,900,000	0.00 Member	Sell
16:01:47	R2035	On 03/11/2022			Bond Future	1	2,900,000	0.00 Member	Buy
16:55:58	R2035	On 03/11/2022			Bond Future	1	2,900,000	0.00 Member	Sell
16:55:58	R2035	On 03/11/2022			Bond Future	1	2,100,000	0.00 Member	Buy
17:23:29	R2035	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Buy
17:23:29	R2035	On 03/11/2022			Bond Future	1	2,100,000	0.00 Member	Sell
17:23:29	R2035	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Sell
17:23:29	R2035	On 03/11/2022			Bond Future	1	2,100,000	0.00 Client	Buy
17:23:29	R2035	On 03/11/2022			Bond Future	1	800,000	0.00 Client	Buy
Total for R2035 Bond Future						9	17,400,000	0.00	
16:01:47	R2037	On 03/11/2022			Bond Future	1	3,300,000	0.00 Member	Sell
16:01:47	R2037	On 03/11/2022			Bond Future	1	3,300,000	0.00 Member	Buy
16:55:58	R2037	On 03/11/2022			Bond Future	1	3,300,000	0.00 Member	Sell
16:55:58	R2037	On 03/11/2022			Bond Future	1	2,200,000	0.00 Member	Buy
17:20:20	R2037	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
17:20:20	R2037	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
17:20:20	R2037	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
17:20:20	R2037	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Buy
17:20:20	R2037	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
17:20:20	R2037	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
17:20:20	R2037	On 03/11/2022			Bond Future	1	2,200,000	0.00 Member	Sell
17:20:20	R2037	On 03/11/2022			Bond Future	1	2,200,000	0.00 Client	Buy
Total for R2037 Bond Future						12	19,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:01:47	R2040	On 03/11/2022			Bond Future	1	32,500,000	0.00 Member	Buy
16:01:47	R2040	On 03/11/2022			Bond Future	1	32,500,000	0.00 Member	Sell
16:55:58	R2040	On 03/11/2022			Bond Future	1	32,500,000	0.00 Member	Buy
16:55:58	R2040	On 03/11/2022			Bond Future	1	25,500,000	0.00 Member	Sell
17:28:31	R2040	On 03/11/2022			Bond Future	1	3,500,000	0.00 Member	Buy
17:28:31	R2040	On 03/11/2022			Bond Future	1	3,500,000	0.00 Client	Sell
17:28:31	R2040	On 03/11/2022			Bond Future	1	3,500,000	0.00 Member	Buy
17:28:31	R2040	On 03/11/2022			Bond Future	1	3,500,000	0.00 Client	Sell
17:28:31	R2040	On 03/11/2022			Bond Future	1	3,500,000	0.00 Member	Sell
17:28:31	R2040	On 03/11/2022			Bond Future	1	3,500,000	0.00 Member	Sell
17:28:31	R2040	On 03/11/2022			Bond Future	1	25,500,000	0.00 Member	Buy
17:28:31	R2040	On 03/11/2022			Bond Future	1	25,500,000	0.00 Client	Sell
Total for R2040 Bond Future						12	195,000,000	0.00	
17:23:59	R213	On 03/11/2022			Bond Future	1	22,400,000	0.00 Member	Buy
17:23:59	R213	On 03/11/2022			Bond Future	1	5,000,000	0.00 Member	Sell
17:49:56	R213	On 03/11/2022			Bond Future	1	3,500,000	0.00 Member	Buy
17:49:56	R213	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
17:49:56	R213	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Sell
17:49:56	R213	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
17:49:56	R213	On 03/11/2022			Bond Future	1	3,400,000	0.00 Member	Sell
17:49:56	R213	On 03/11/2022			Bond Future	1	8,300,000	0.00 Member	Sell
17:49:56	R213	On 03/11/2022			Bond Future	1	1,700,000	0.00 Client	Sell
17:49:56	R213	On 03/11/2022			Bond Future	1	8,300,000	0.00 Client	Sell
17:49:56	R213	On 03/11/2022			Bond Future	1	3,400,000	0.00 Client	Sell
17:49:56	R213	On 03/11/2022			Bond Future	1	8,300,000	0.00 Member	Buy
17:49:56	R213	On 03/11/2022			Bond Future	1	5,000,000	0.00 Client	Sell
17:49:56	R213	On 03/11/2022			Bond Future	1	3,500,000	0.00 Client	Sell
17:49:56	R213	On 03/11/2022			Bond Future	1	1,700,000	0.00 Member	Buy
17:49:56	R213	On 03/11/2022			Bond Future	1	5,000,000	0.00 Member	Buy
17:49:56	R213	On 03/11/2022			Bond Future	1	3,500,000	0.00 Member	Sell
17:49:56	R213	On 03/11/2022			Bond Future	1	1,700,000	0.00 Member	Sell
17:49:56	R213	On 03/11/2022			Bond Future	1	3,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R213 Bond Future						19	89,600,000	0.00	
17:06:09	R214	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
17:06:09	R214	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
17:07:45	R214	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
17:07:45	R214	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Sell
Total for R214 Bond Future						4	1,600,000	0.00	
Grand Total for all Instruments						96	348,920,000	0.00	