



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/02/2022

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:59:49	ALBI	On 05/05/2022			Index Future	1	40,000	0.00 Member	Buy
17:01:08	ALBI	On 05/05/2022			Index Future	1	40,000	0.00 Member	Sell
17:04:00	ALBI	On 05/05/2022			Index Future	1	40,000	0.00 Member	Buy
17:37:49	ALBI	On 05/05/2022			Index Future	1	40,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>						<b>4</b>	<b>160,000</b>	<b>0.00</b>	
17:00:04	GOVI	On 05/05/2022			GOVI	1	30,000	0.00 Member	Buy
17:00:04	GOVI	On 05/05/2022			GOVI	1	30,000	0.00 Member	Sell
17:02:06	GOVI	On 05/05/2022			GOVI	1	30,000	0.00 Member	Sell
17:02:06	GOVI	On 05/05/2022			GOVI	1	30,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>						<b>4</b>	<b>120,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:40:51	IGOV	On 05/05/2022			Index Future	1	10,000	0.00 Member	Buy
16:40:51	IGOV	On 05/05/2022			Index Future	1	10,000	0.00 Member	Sell
17:01:03	IGOV	On 05/05/2022			Index Future	1	10,000	0.00 Member	Sell
17:01:03	IGOV	On 05/05/2022			Index Future	1	10,000	0.00 Client	Buy
<b>Total for IGOV Index Future</b>						<b>4</b>	<b>40,000</b>	<b>0.00</b>	
15:46:12	R186	On 05/05/2022			Bond Future	1	5,500,000	0.00 Member	Sell
15:46:12	R186	On 05/05/2022			Bond Future	1	800,000	0.00 Member	Buy
17:53:43	R186	On 05/05/2022			Bond Future	1	4,700,000	0.00 Member	Sell
17:53:43	R186	On 05/05/2022			Bond Future	1	4,700,000	0.00 Member	Buy
17:53:43	R186	On 05/05/2022			Bond Future	1	800,000	0.00 Client	Buy
17:53:43	R186	On 05/05/2022			Bond Future	1	4,700,000	0.00 Client	Buy
17:53:43	R186	On 05/05/2022			Bond Future	1	800,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>7</b>	<b>22,000,000</b>	<b>0.00</b>	
13:04:02	R2030	On 05/05/2022			Bond Future	1	9,200,000	0.00 Member	Sell
13:16:50	R2030	On 05/05/2022			Bond Future	1	50,000,000	0.00 Member	Buy
13:16:50	R2030	On 05/05/2022			Bond Future	1	50,000,000	0.00 Member	Sell
13:32:56	R2030	On 05/05/2022			Bond Future	1	8,200,000	0.00 Member	Buy
13:33:20	R2030	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Sell
13:33:20	R2030	On 05/05/2022			Bond Future	1	8,200,000	0.00 Member	Sell
13:33:20	R2030	On 05/05/2022			Bond Future	1	8,200,000	0.00 Client	Buy
13:33:20	R2030	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Buy
13:33:20	R2030	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Buy
14:59:23	R2030	On 05/05/2022			Bond Future	1	50,000,000	0.00 Member	Sell
14:59:23	R2030	On 05/05/2022			Bond Future	1	50,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>11</b>	<b>236,800,000</b>	<b>0.00</b>	
15:22:41	R2035	On 05/05/2022			Bond Future	1	5,300,000	0.00 Member	Sell
15:22:41	R2035	On 05/05/2022			Bond Future	1	5,300,000	0.00 Member	Buy
15:51:45	R2035	On 05/05/2022			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
<b>Total for R2037 Bond Future</b>						<b>15</b>	<b>4,200,000</b>	<b>0.00</b>	
15:22:41	R2040	On 05/05/2022			Bond Future	1	6,800,000	0.00 Member	Sell
15:22:41	R2040	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Buy
15:22:41	R2040	On 05/05/2022			Bond Future	1	6,800,000	0.00 Member	Buy
15:22:41	R2040	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Sell
15:48:47	R2040	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Sell
15:48:47	R2040	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Buy
15:52:08	R2040	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Buy
15:52:08	R2040	On 05/05/2022			Bond Future	1	6,800,000	0.00 Member	Sell
16:08:48	R2040	On 05/05/2022			Bond Future	1	300,000	0.00 Client	Sell
16:08:48	R2040	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Buy
16:08:48	R2040	On 05/05/2022			Bond Future	1	300,000	0.00 Client	Sell
16:08:48	R2040	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Buy
16:08:48	R2040	On 05/05/2022			Bond Future	1	300,000	0.00 Member	Sell
16:11:33	R2040	On 05/05/2022			Bond Future	1	5,800,000	0.00 Member	Sell
16:11:33	R2040	On 05/05/2022			Bond Future	1	5,800,000	0.00 Member	Buy
16:11:33	R2040	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Sell
16:11:33	R2040	On 05/05/2022			Bond Future	1	500,000	0.00 Client	Buy
16:11:33	R2040	On 05/05/2022			Bond Future	1	5,800,000	0.00 Client	Buy
16:11:33	R2040	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Sell
16:11:33	R2040	On 05/05/2022			Bond Future	1	500,000	0.00 Client	Buy
16:11:33	R2040	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Buy
<b>Total for R2040 Bond Future</b>						<b>21</b>	<b>44,400,000</b>	<b>0.00</b>	
13:36:29	R2044	On 05/05/2022			Bond Future	1	1,900,000	0.00 Member	Sell
13:36:29	R2044	On 05/05/2022			Bond Future	1	1,900,000	0.00 Member	Buy
14:03:25	R2044	On 05/05/2022			Bond Future	1	1,900,000	0.00 Client	Sell
14:03:25	R2044	On 05/05/2022			Bond Future	1	1,900,000	0.00 Member	Buy
15:22:41	R2044	On 05/05/2022			Bond Future	1	3,700,000	0.00 Member	Buy
15:22:41	R2044	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Sell
15:22:41	R2044	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:22:41	R2044	On 05/05/2022			Bond Future	1	3,700,000	0.00 Member	Sell
15:48:18	R2044	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Sell
15:48:18	R2044	On 05/05/2022			Bond Future	1	3,700,000	0.00 Member	Buy
15:52:31	R2044	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Buy
15:52:31	R2044	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Sell
16:09:24	R2044	On 05/05/2022			Bond Future	1	2,600,000	0.00 Client	Sell
16:09:24	R2044	On 05/05/2022			Bond Future	1	500,000	0.00 Member	Buy
16:09:24	R2044	On 05/05/2022			Bond Future	1	2,600,000	0.00 Member	Buy
16:09:24	R2044	On 05/05/2022			Bond Future	1	600,000	0.00 Client	Sell
16:09:24	R2044	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Sell
16:09:24	R2044	On 05/05/2022			Bond Future	1	500,000	0.00 Client	Sell
16:09:24	R2044	On 05/05/2022			Bond Future	1	2,600,000	0.00 Member	Sell
16:09:24	R2044	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Buy
16:12:10	R2044	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Sell
16:12:10	R2044	On 05/05/2022			Bond Future	1	1,400,000	0.00 Member	Buy
16:12:10	R2044	On 05/05/2022			Bond Future	1	1,400,000	0.00 Member	Sell
16:12:10	R2044	On 05/05/2022			Bond Future	1	1,400,000	0.00 Client	Buy
16:12:10	R2044	On 05/05/2022			Bond Future	1	600,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>25</b>	<b>41,800,000</b>	<b>0.00</b>	
13:04:02	R2048	On 05/05/2022			Bond Future	1	80,000,000	0.00 Member	Sell
13:29:51	R2048	On 05/05/2022			Bond Future	1	6,900,000	0.00 Member	Buy
13:31:50	R2048	On 05/05/2022			Bond Future	1	72,400,000	0.00 Member	Buy
13:31:50	R2048	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Sell
13:31:50	R2048	On 05/05/2022			Bond Future	1	700,000	0.00 Client	Buy
13:31:50	R2048	On 05/05/2022			Bond Future	1	6,900,000	0.00 Client	Buy
13:31:50	R2048	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Buy
13:31:50	R2048	On 05/05/2022			Bond Future	1	72,400,000	0.00 Member	Sell
13:31:50	R2048	On 05/05/2022			Bond Future	1	72,400,000	0.00 Client	Buy
13:31:50	R2048	On 05/05/2022			Bond Future	1	6,900,000	0.00 Member	Sell
15:20:40	R2048	On 05/05/2022			Bond Future	1	65,600,000	0.00 Member	Sell
15:20:40	R2048	On 05/05/2022			Bond Future	1	65,600,000	0.00 Member	Buy
15:22:23	R2048	On 05/05/2022			Bond Future	1	65,600,000	0.00 Member	Buy
15:22:23	R2048	On 05/05/2022			Bond Future	1	65,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2048 Bond Future</b>						<b>14</b>	<b>582,400,000</b>	<b>0.00</b>	
13:36:29	R213	On 05/05/2022			Bond Future	1	1,900,000	0.00 Member	Buy
13:36:29	R213	On 05/05/2022			Bond Future	1	1,900,000	0.00 Member	Sell
14:03:54	R213	On 05/05/2022			Bond Future	1	1,900,000	0.00 Member	Sell
14:03:54	R213	On 05/05/2022			Bond Future	1	1,900,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>7,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>127</b>	<b>971,320,000</b>	<b>0.00</b>	