



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 16/08/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:22:27	I2025	On 03/11/2022		Bond Future	1	10,000,000	0.00 Member	Sell
12:19:03	I2025	On 03/11/2022		Bond Future	1	6,000,000	0.00 Member	Buy
12:21:26	I2025	On 03/11/2022		Bond Future	1	2,000,000	0.00 Member	Sell
12:21:26	I2025	On 03/11/2022		Bond Future	1	1,000,000	0.00 Member	Buy
12:21:26	I2025	On 03/11/2022		Bond Future	1	1,000,000	0.00 Member	Sell
12:21:26	I2025	On 03/11/2022		Bond Future	1	1,000,000	0.00 Member	Buy
12:21:26	I2025	On 03/11/2022		Bond Future	1	2,000,000	0.00 Member	Buy
12:21:26	I2025	On 03/11/2022		Bond Future	1	6,000,000	0.00 Member	Sell
12:21:26	I2025	On 03/11/2022		Bond Future	1	1,000,000	0.00 Member	Sell
12:21:26	I2025	On 03/11/2022		Bond Future	1	6,000,000	0.00 Client	Buy
12:21:26	I2025	On 03/11/2022		Bond Future	1	1,000,000	0.00 Client	Buy
12:21:26	I2025	On 03/11/2022		Bond Future	1	1,000,000	0.00 Client	Buy
12:21:26	I2025	On 03/11/2022		Bond Future	1	2,000,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for I2025 Bond Future</b>						<b>13</b>	<b>40,000,000</b>	<b>0.00</b>	
15:53:41	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Member	Buy
15:53:41	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Member	Sell
16:01:40	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Member	Sell
16:01:40	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Member	Buy
16:06:50	R186	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Buy
16:06:50	R186	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Sell
16:37:30	R186	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
16:37:30	R186	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
16:57:24	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Member	Buy
16:57:24	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>10</b>	<b>61,000,000</b>	<b>0.00</b>	
11:09:10	R2032	On 03/11/2022			Bond Future	1	12,600,000	0.00 Client	Sell
11:09:10	R2032	On 03/11/2022			Bond Future	1	12,600,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>25,200,000</b>	<b>0.00</b>	
11:09:10	R2044	On 03/11/2022			Bond Future	1	3,200,000	0.00 Client	Buy
11:09:10	R2044	On 03/11/2022			Bond Future	1	3,200,000	0.00 Client	Sell
11:24:16	R2044	On 03/11/2022			Bond Future	1	33,300,000	0.00 Member	Sell
11:24:16	R2044	On 03/11/2022			Bond Future	1	33,300,000	0.00 Member	Buy
11:29:35	R2044	On 03/11/2022			Bond Future	1	4,800,000	0.00 Member	Buy
11:29:35	R2044	On 03/11/2022			Bond Future	1	33,300,000	0.00 Member	Sell
13:38:10	R2044	On 03/11/2022			Bond Future	1	4,800,000	0.00 Client	Buy
13:38:10	R2044	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Buy
13:38:10	R2044	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
13:38:10	R2044	On 03/11/2022			Bond Future	1	13,300,000	0.00 Member	Sell
13:38:10	R2044	On 03/11/2022			Bond Future	1	13,300,000	0.00 Member	Buy
13:38:10	R2044	On 03/11/2022			Bond Future	1	4,800,000	0.00 Member	Sell
13:38:10	R2044	On 03/11/2022			Bond Future	1	1,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:38:10	R2044	On 03/11/2022			Bond Future	1	13,300,000	0.00 Client	Buy
13:38:10	R2044	On 03/11/2022			Bond Future	1	2,700,000	0.00 Member	Sell
13:38:10	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
13:38:10	R2044	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Buy
13:38:10	R2044	On 03/11/2022			Bond Future	1	4,400,000	0.00 Member	Buy
13:38:10	R2044	On 03/11/2022			Bond Future	1	2,100,000	0.00 Member	Sell
13:38:10	R2044	On 03/11/2022			Bond Future	1	2,100,000	0.00 Member	Buy
13:38:10	R2044	On 03/11/2022			Bond Future	1	2,700,000	0.00 Member	Buy
13:38:10	R2044	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
13:38:10	R2044	On 03/11/2022			Bond Future	1	2,100,000	0.00 Client	Buy
13:38:10	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Buy
13:38:10	R2044	On 03/11/2022			Bond Future	1	1,900,000	0.00 Member	Buy
13:38:10	R2044	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
13:38:10	R2044	On 03/11/2022			Bond Future	1	1,500,000	0.00 Client	Buy
13:38:10	R2044	On 03/11/2022			Bond Future	1	4,400,000	0.00 Member	Sell
13:38:10	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
13:38:10	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
13:38:10	R2044	On 03/11/2022			Bond Future	1	2,700,000	0.00 Client	Buy
13:38:10	R2044	On 03/11/2022			Bond Future	1	4,400,000	0.00 Client	Buy
13:38:10	R2044	On 03/11/2022			Bond Future	1	1,900,000	0.00 Member	Sell
13:38:10	R2044	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
13:38:10	R2044	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Buy
13:38:10	R2044	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Sell
13:38:10	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Buy
13:38:10	R2044	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
14:53:22	R2044	On 03/11/2022	10.10	Call	Bond Future	1	42,000,000	0.00 Member	Buy
14:53:22	R2044	On 03/11/2022	10.80	Call	Bond Future	1	42,000,000	0.00 Member	Sell
14:53:22	R2044	On 03/11/2022	10.80	Call	Bond Future	1	7,100,000	0.00 Member	Buy
14:53:22	R2044	On 03/11/2022	10.10	Call	Bond Future	1	7,100,000	0.00 Member	Sell
15:23:20	R2044	On 03/11/2022	10.80	Call	Bond Future	1	18,900,000	0.00 Member	Buy
15:23:20	R2044	On 03/11/2022	10.80	Call	Bond Future	1	16,000,000	0.00 Member	Sell
15:23:20	R2044	On 03/11/2022	10.80	Call	Bond Future	1	18,900,000	0.00 Client	Buy
15:23:20	R2044	On 03/11/2022	10.80	Call	Bond Future	1	7,100,000	0.00 Client	Buy
15:23:20	R2044	On 03/11/2022	10.80	Call	Bond Future	1	16,000,000	0.00 Client	Buy
15:23:20	R2044	On 03/11/2022	10.80	Call	Bond Future	1	16,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:23:20	R2044	On 03/11/2022	10.80	Call	Bond Future	1	7,100,000	0.00 Member	Sell
15:23:20	R2044	On 03/11/2022	10.80	Call	Bond Future	1	18,900,000	0.00 Member	Sell
15:23:52	R2044	On 03/11/2022	10.10	Call	Bond Future	1	16,000,000	0.00 Member	Sell
15:23:52	R2044	On 03/11/2022	10.10	Call	Bond Future	1	7,100,000	0.00 Client	Sell
15:23:52	R2044	On 03/11/2022	10.10	Call	Bond Future	1	16,000,000	0.00 Member	Buy
15:23:52	R2044	On 03/11/2022	10.10	Call	Bond Future	1	7,100,000	0.00 Member	Buy
15:23:52	R2044	On 03/11/2022	10.10	Call	Bond Future	1	18,900,000	0.00 Member	Buy
15:23:52	R2044	On 03/11/2022	10.10	Call	Bond Future	1	18,900,000	0.00 Client	Sell
15:23:52	R2044	On 03/11/2022	10.10	Call	Bond Future	1	18,900,000	0.00 Member	Sell
15:23:52	R2044	On 03/11/2022	10.10	Call	Bond Future	1	16,000,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>58</b>	<b>542,200,000</b>	<b>0.00</b>	
16:06:50	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Sell
16:06:50	R2048	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
16:37:30	R2048	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Sell
16:37:30	R2048	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>1,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>87</b>	<b>669,400,000</b>	<b>0.00</b>	