



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 05/09/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:47:56	I2025	On 03/11/2022		Bond Future	1	58,300,000	0.00 Member	Buy
17:36:21	I2025	On 03/11/2022		Bond Future	1	500,000	0.00 Member	Sell
17:37:28	I2025	On 03/11/2022		Bond Future	1	2,400,000	0.00 Member	Sell
17:37:28	I2025	On 03/11/2022		Bond Future	1	52,500,000	0.00 Member	Sell
17:37:28	I2025	On 03/11/2022		Bond Future	1	500,000	0.00 Member	Buy
17:37:28	I2025	On 03/11/2022		Bond Future	1	1,600,000	0.00 Client	Sell
17:37:28	I2025	On 03/11/2022		Bond Future	1	52,500,000	0.00 Client	Sell
17:37:28	I2025	On 03/11/2022		Bond Future	1	52,500,000	0.00 Member	Buy
17:37:28	I2025	On 03/11/2022		Bond Future	1	1,600,000	0.00 Member	Buy
17:37:28	I2025	On 03/11/2022		Bond Future	1	1,600,000	0.00 Member	Sell
17:37:28	I2025	On 03/11/2022		Bond Future	1	1,300,000	0.00 Member	Buy
17:37:28	I2025	On 03/11/2022		Bond Future	1	1,300,000	0.00 Member	Sell
17:37:28	I2025	On 03/11/2022		Bond Future	1	2,400,000	0.00 Member	Buy
17:37:28	I2025	On 03/11/2022		Bond Future	1	2,400,000	0.00 Client	Sell
17:37:28	I2025	On 03/11/2022		Bond Future	1	1,300,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:37:28	I2025	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Sell
<b>Total for I2025 Bond Future</b>						<b>16</b>	<b>233,200,000</b>	<b>0.00</b>	
15:00:13	R2023	On 03/11/2022			Bond Future	1	8,600,000	0.00 Member	Buy
15:00:13	R2023	On 03/11/2022			Bond Future	1	8,600,000	0.00 Member	Sell
16:03:52	R2023	On 03/11/2022			Bond Future	1	8,600,000	0.00 Member	Sell
16:03:52	R2023	On 03/11/2022			Bond Future	1	8,600,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>34,400,000</b>	<b>0.00</b>	
15:00:13	R2032	On 03/11/2022			Bond Future	1	1,400,000	0.00 Member	Sell
15:00:13	R2032	On 03/11/2022			Bond Future	1	1,400,000	0.00 Member	Buy
16:04:40	R2032	On 03/11/2022			Bond Future	1	1,400,000	0.00 Client	Sell
16:04:40	R2032	On 03/11/2022			Bond Future	1	1,400,000	0.00 Member	Buy
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>5,600,000</b>	<b>0.00</b>	
15:00:13	R2037	On 03/11/2022			Bond Future	1	3,200,000	0.00 Member	Sell
15:00:13	R2037	On 03/11/2022			Bond Future	1	3,200,000	0.00 Member	Buy
16:05:23	R2037	On 03/11/2022			Bond Future	1	3,200,000	0.00 Member	Buy
16:05:23	R2037	On 03/11/2022			Bond Future	1	3,200,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>12,800,000</b>	<b>0.00</b>	
14:38:09	R2044	On 04/05/2023	11.75	Put	Bond Future	1	11,500,000	0.00 Member	Sell
14:38:09	R2044	On 04/05/2023	12.00	Put	Bond Future	1	11,500,000	0.00 Member	Sell
14:38:09	R2044	On 04/05/2023	11.75	Put	Bond Future	1	11,500,000	0.00 Member	Buy
14:38:09	R2044	On 04/05/2023	12.00	Put	Bond Future	1	11,500,000	0.00 Member	Buy
15:12:11	R2044	On 03/11/2022			Bond Future	1	1,600,000	0.00 Member	Sell
15:12:11	R2044	On 03/11/2022			Bond Future	1	1,600,000	0.00 Member	Buy
15:36:28	R2044	On 03/11/2022			Bond Future	1	1,600,000	0.00 Client	Sell
15:36:28	R2044	On 03/11/2022			Bond Future	1	1,600,000	0.00 Member	Buy
15:38:10	R2044	On 04/05/2023	12.00	Put	Bond Future	1	11,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:38:25	R2044	On 04/05/2023	11.75	Put	Bond Future	1	11,500,000	0.00 Member	Buy
16:18:38	R2044	On 04/05/2023	12.00	Put	Bond Future	1	11,500,000	0.00 Client	Sell
16:18:58	R2044	On 04/05/2023	11.75	Put	Bond Future	1	11,500,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>12</b>	<b>98,400,000</b>	<b>0.00</b>	
9:41:31	R2048	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
9:41:31	R2048	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
10:21:55	R2048	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Sell
10:21:55	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>800,000</b>	<b>0.00</b>	
15:00:13	R209	On 03/11/2022			Bond Future	1	5,400,000	0.00 Member	Sell
15:00:13	R209	On 03/11/2022			Bond Future	1	5,400,000	0.00 Member	Buy
16:05:57	R209	On 03/11/2022			Bond Future	1	5,400,000	0.00 Client	Sell
16:05:57	R209	On 03/11/2022			Bond Future	1	5,400,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>21,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>48</b>	<b>406,800,000</b>	<b>0.00</b>	