



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 22/09/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:16:22	R186	On 03/11/2022		Bond Future	1	700,000	0.00 Member	Buy
14:16:22	R186	On 03/11/2022		Bond Future	1	700,000	0.00 Member	Sell
16:25:51	R186	On 03/11/2022		Bond Future	1	25,000,000	0.00 Member	Sell
16:25:51	R186	On 03/11/2022		Bond Future	1	25,000,000	0.00 Member	Buy
16:29:40	R186	On 03/11/2022		Bond Future	1	25,000,000	0.00 Member	Buy
16:29:40	R186	On 03/11/2022		Bond Future	1	25,000,000	0.00 Member	Sell
17:09:29	R186	On 03/11/2022		Bond Future	1	25,000,000	0.00 Client	Buy
17:09:29	R186	On 03/11/2022		Bond Future	1	25,000,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>					<b>8</b>	<b>151,400,000</b>	<b>0.00</b>	
9:21:32	R2032	On 03/11/2022		Bond Future	1	1,600,000	0.00 Member	Buy
9:38:12	R2032	On 03/11/2022		Bond Future	1	1,600,000	0.00 Client	Sell
10:23:41	R2032	On 03/11/2022		Bond Future	1	1,800,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:35:57	R2032	On 03/11/2022			Bond Future	1	1,800,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>6,800,000</b>	<b>0.00</b>	
12:15:55	R2037	On 03/11/2022			Bond Future	1	5,200,000	0.00 Member	Sell
12:15:55	R2037	On 03/11/2022			Bond Future	1	5,200,000	0.00 Member	Buy
12:20:03	R2037	On 03/11/2022			Bond Future	1	1,000,000	0.00 Member	Buy
12:20:03	R2037	On 03/11/2022			Bond Future	1	5,200,000	0.00 Member	Sell
14:49:18	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
14:49:18	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
14:49:18	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
14:49:19	R2037	On 03/11/2022			Bond Future	1	1,100,000	0.00 Member	Sell
14:49:19	R2037	On 03/11/2022			Bond Future	1	1,100,000	0.00 Member	Buy
14:49:19	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
14:49:19	R2037	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
14:49:19	R2037	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
14:49:19	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
14:49:19	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
14:49:19	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
14:49:19	R2037	On 03/11/2022			Bond Future	1	1,700,000	0.00 Client	Buy
14:49:19	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
14:49:19	R2037	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
14:49:19	R2037	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Buy
14:49:19	R2037	On 03/11/2022			Bond Future	1	1,700,000	0.00 Member	Sell
14:49:19	R2037	On 03/11/2022			Bond Future	1	1,700,000	0.00 Member	Buy
14:49:19	R2037	On 03/11/2022			Bond Future	1	1,000,000	0.00 Member	Sell
14:49:19	R2037	On 03/11/2022			Bond Future	1	1,000,000	0.00 Client	Buy
14:49:19	R2037	On 03/11/2022			Bond Future	1	1,100,000	0.00 Client	Buy
14:49:19	R2037	On 03/11/2022			Bond Future	1	300,000	0.00 Member	Sell
14:49:19	R2037	On 03/11/2022			Bond Future	1	300,000	0.00 Client	Buy
14:49:19	R2037	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
<b>Total for R2037 Bond Future</b>						<b>27</b>	<b>31,200,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:00:58	R2044	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
15:00:58	R2044	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
15:00:58	R2044	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Sell
15:00:58	R2044	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
15:00:58	R2044	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Buy
15:00:58	R2044	On 03/11/2022			Bond Future	1	800,000	0.00 Client	Buy
15:00:58	R2044	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
15:00:58	R2044	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
15:00:59	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
15:00:59	R2044	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
15:00:59	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
15:00:59	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
15:00:59	R2044	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
15:00:59	R2044	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
15:01:00	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
15:01:00	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
15:01:00	R2044	On 03/11/2022			Bond Future	1	1,300,000	0.00 Member	Sell
15:01:00	R2044	On 03/11/2022			Bond Future	1	1,300,000	0.00 Member	Buy
15:01:00	R2044	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
15:01:00	R2044	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Buy
15:01:00	R2044	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
15:01:00	R2044	On 03/11/2022			Bond Future	1	1,300,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>27</b>	<b>25,200,000</b>	<b>0.00</b>	
12:15:55	R2048	On 03/11/2022			Bond Future	1	5,600,000	0.00 Member	Sell
12:15:55	R2048	On 03/11/2022			Bond Future	1	5,600,000	0.00 Member	Buy
12:26:56	R2048	On 03/11/2022			Bond Future	1	5,600,000	0.00 Member	Sell
12:26:56	R2048	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
15:02:33	R2048	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
15:02:33	R2048	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
15:02:33	R2048	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
15:02:33	R2048	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
15:02:33	R2048	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
15:02:33	R2048	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:02:33	R2048	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
15:02:33	R2048	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
15:02:33	R2048	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
15:02:33	R2048	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
15:02:33	R2048	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
15:02:33	R2048	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
15:02:47	R2048	On 03/11/2022			Bond Future	1	3,100,000	0.00 Client	Buy
15:02:47	R2048	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
15:02:47	R2048	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
15:02:47	R2048	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
15:02:47	R2048	On 03/11/2022			Bond Future	1	3,100,000	0.00 Member	Sell
15:02:47	R2048	On 03/11/2022			Bond Future	1	3,100,000	0.00 Member	Buy
15:02:47	R2048	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
15:02:47	R2048	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
15:02:47	R2048	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
15:02:47	R2048	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
15:02:47	R2048	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>27</b>	<b>33,600,000</b>	<b>0.00</b>	
12:15:55	R209	On 03/11/2022			Bond Future	1	7,000,000	0.00 Member	Sell
12:15:55	R209	On 03/11/2022			Bond Future	1	7,000,000	0.00 Member	Buy
12:19:32	R209	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
12:19:32	R209	On 03/11/2022			Bond Future	1	7,000,000	0.00 Member	Sell
14:52:11	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
14:52:11	R209	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
14:52:11	R209	On 03/11/2022			Bond Future	1	5,300,000	0.00 Member	Sell
14:52:11	R209	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
14:52:11	R209	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
14:52:11	R209	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
14:52:11	R209	On 03/11/2022			Bond Future	1	5,300,000	0.00 Member	Buy
14:52:11	R209	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
14:52:11	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
14:52:11	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
14:52:11	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:52:11	R209	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
14:52:11	R209	On 03/11/2022			Bond Future	1	5,300,000	0.00 Client	Buy
14:52:11	R209	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
14:52:11	R209	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
14:52:11	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
14:52:11	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
14:52:11	R209	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
14:52:11	R209	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
14:52:11	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
14:52:11	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
14:52:11	R209	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
14:52:11	R209	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>27</b>	<b>42,000,000</b>	<b>0.00</b>	
11:46:03	R214	On 03/11/2022			Bond Future	1	276,000,000	0.00 Member	Buy
11:53:49	R214	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Sell
11:55:15	R214	On 03/11/2022			Bond Future	1	6,800,000	0.00 Member	Sell
11:55:15	R214	On 03/11/2022			Bond Future	1	109,000,000	0.00 Member	Buy
11:55:15	R214	On 03/11/2022			Bond Future	1	109,000,000	0.00 Client	Sell
11:55:15	R214	On 03/11/2022			Bond Future	1	109,000,000	0.00 Member	Sell
11:55:15	R214	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Buy
11:55:15	R214	On 03/11/2022			Bond Future	1	6,800,000	0.00 Client	Sell
11:55:15	R214	On 03/11/2022			Bond Future	1	148,600,000	0.00 Client	Sell
11:55:15	R214	On 03/11/2022			Bond Future	1	148,600,000	0.00 Member	Buy
11:55:15	R214	On 03/11/2022			Bond Future	1	148,600,000	0.00 Member	Sell
11:55:15	R214	On 03/11/2022			Bond Future	1	10,700,000	0.00 Member	Buy
11:55:15	R214	On 03/11/2022			Bond Future	1	10,700,000	0.00 Client	Sell
11:55:15	R214	On 03/11/2022			Bond Future	1	10,700,000	0.00 Member	Sell
11:55:15	R214	On 03/11/2022			Bond Future	1	900,000	0.00 Client	Sell
11:55:15	R214	On 03/11/2022			Bond Future	1	6,800,000	0.00 Member	Buy
12:15:55	R214	On 03/11/2022			Bond Future	1	6,100,000	0.00 Member	Sell
12:15:55	R214	On 03/11/2022			Bond Future	1	6,100,000	0.00 Member	Buy
12:26:23	R214	On 03/11/2022			Bond Future	1	6,100,000	0.00 Member	Sell
12:26:23	R214	On 03/11/2022			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
15:04:21	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
15:04:21	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
15:04:21	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
15:04:21	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
15:04:21	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
15:04:21	R214	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
15:04:21	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
15:04:21	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
15:04:21	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
15:04:21	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
15:04:21	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
15:04:21	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
15:04:21	R214	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
15:04:21	R214	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Buy
15:04:21	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
15:04:21	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
15:04:21	R214	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
15:04:21	R214	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
15:04:28	R214	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Buy
15:04:28	R214	On 03/11/2022			Bond Future	1	4,300,000	0.00 Member	Sell
15:04:28	R214	On 03/11/2022			Bond Future	1	4,300,000	0.00 Member	Buy
15:04:28	R214	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
15:04:28	R214	On 03/11/2022			Bond Future	1	4,300,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>						<b>43</b>	<b>1,140,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>190</b>	<b>1,471,600,000</b>	<b>0.00</b>	