



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 06/10/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:02:00	GOVI	On 03/11/2022		GOVI	1	240,000	0.00 Member	Buy
9:02:00	GOVI	On 03/11/2022		GOVI	1	140,000	0.00 Member	Sell
9:48:43	GOVI	On 03/11/2022		GOVI	1	100,000	0.00 Member	Sell
9:48:43	GOVI	On 03/11/2022		GOVI	1	140,000	0.00 Member	Buy
9:48:43	GOVI	On 03/11/2022		GOVI	1	100,000	0.00 Member	Buy
9:48:43	GOVI	On 03/11/2022		GOVI	1	140,000	0.00 Client	Sell
9:48:43	GOVI	On 03/11/2022		GOVI	1	100,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>7</b>	<b>960,000</b>	<b>0.00</b>	
10:55:00	I2025	On 03/11/2022		Bond Future	1	10,000,000	0.00 Member	Buy
10:55:00	I2025	On 03/11/2022		Bond Future	1	10,000,000	0.00 Member	Sell
11:01:25	I2025	On 03/11/2022		Bond Future	1	10,000,000	0.00 Member	Buy
11:01:25	I2025	On 03/11/2022		Bond Future	1	10,000,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for I2025 Bond Future</b>						<b>4</b>	<b>40,000,000</b>	<b>0.00</b>	
16:44:13	R186	On 03/11/2022			Bond Future	1	45,000,000	0.00 Member	Buy
16:44:13	R186	On 03/11/2022			Bond Future	1	45,000,000	0.00 Member	Sell
16:49:22	R186	On 03/11/2022			Bond Future	1	12,500,000	0.00 Member	Sell
16:49:22	R186	On 03/11/2022			Bond Future	1	45,000,000	0.00 Member	Buy
17:21:02	R186	On 03/11/2022			Bond Future	1	32,500,000	0.00 Member	Buy
17:21:02	R186	On 03/11/2022			Bond Future	1	32,500,000	0.00 Member	Sell
17:21:02	R186	On 03/11/2022			Bond Future	1	12,500,000	0.00 Member	Buy
17:21:02	R186	On 03/11/2022			Bond Future	1	32,500,000	0.00 Client	Sell
17:21:02	R186	On 03/11/2022			Bond Future	1	12,500,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>9</b>	<b>270,000,000</b>	<b>0.00</b>	
11:43:44	R2044	On 03/11/2022			Bond Future	1	131,400,000	0.00 Member	Sell
11:43:44	R2044	On 03/11/2022			Bond Future	1	146,000,000	0.00 Member	Buy
12:15:02	R2044	On 03/11/2022			Bond Future	1	7,100,000	0.00 Client	Sell
12:15:02	R2044	On 03/11/2022			Bond Future	1	7,100,000	0.00 Member	Sell
12:15:02	R2044	On 03/11/2022			Bond Future	1	7,100,000	0.00 Member	Buy
12:15:03	R2044	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Sell
12:15:03	R2044	On 03/11/2022			Bond Future	1	900,000	0.00 Client	Sell
12:15:03	R2044	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Buy
12:15:03	R2044	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Buy
12:15:03	R2044	On 03/11/2022			Bond Future	1	1,500,000	0.00 Client	Sell
12:15:03	R2044	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Sell
12:15:03	R2044	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
12:15:03	R2044	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
12:15:03	R2044	On 03/11/2022			Bond Future	1	4,900,000	0.00 Member	Sell
12:15:03	R2044	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Sell
12:15:03	R2044	On 03/11/2022			Bond Future	1	4,900,000	0.00 Member	Buy
12:15:03	R2044	On 03/11/2022			Bond Future	1	4,900,000	0.00 Client	Sell
12:23:14	R2044	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
12:23:14	R2044	On 03/11/2022			Bond Future	1	131,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:23:14	R2044	On 03/11/2022			Bond Future	1	146,000,000	0.00 Member	Sell
12:23:14	R2044	On 03/11/2022			Bond Future	1	14,600,000	0.00 Member	Buy
12:25:19	R2044	On 03/11/2022			Bond Future	1	7,100,000	0.00 Member	Sell
12:25:19	R2044	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Buy
12:25:19	R2044	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Sell
12:25:19	R2044	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Sell
12:25:19	R2044	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Buy
12:25:19	R2044	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
12:25:19	R2044	On 03/11/2022			Bond Future	1	7,100,000	0.00 Client	Buy
12:25:19	R2044	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Buy
12:25:19	R2044	On 03/11/2022			Bond Future	1	4,900,000	0.00 Client	Buy
12:25:19	R2044	On 03/11/2022			Bond Future	1	4,900,000	0.00 Member	Buy
12:25:19	R2044	On 03/11/2022			Bond Future	1	1,500,000	0.00 Client	Buy
12:25:19	R2044	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Sell
12:25:19	R2044	On 03/11/2022			Bond Future	1	7,100,000	0.00 Member	Buy
12:25:19	R2044	On 03/11/2022			Bond Future	1	900,000	0.00 Client	Buy
12:25:19	R2044	On 03/11/2022			Bond Future	1	4,900,000	0.00 Member	Sell
12:25:51	R2044	On 03/11/2022			Bond Future	1	200,000	0.00 Client	Sell
12:25:51	R2044	On 03/11/2022			Bond Future	1	200,000	0.00 Member	Buy
12:25:51	R2044	On 03/11/2022			Bond Future	1	1,500,000	0.00 Client	Sell
12:25:51	R2044	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Buy
12:25:51	R2044	On 03/11/2022			Bond Future	1	900,000	0.00 Client	Sell
12:25:51	R2044	On 03/11/2022			Bond Future	1	4,900,000	0.00 Member	Sell
12:25:51	R2044	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Buy
12:25:51	R2044	On 03/11/2022			Bond Future	1	1,500,000	0.00 Member	Sell
12:25:51	R2044	On 03/11/2022			Bond Future	1	7,100,000	0.00 Member	Buy
12:25:51	R2044	On 03/11/2022			Bond Future	1	7,100,000	0.00 Client	Sell
12:25:51	R2044	On 03/11/2022			Bond Future	1	7,100,000	0.00 Member	Sell
12:25:51	R2044	On 03/11/2022			Bond Future	1	4,900,000	0.00 Member	Buy
12:25:51	R2044	On 03/11/2022			Bond Future	1	900,000	0.00 Member	Sell
12:25:51	R2044	On 03/11/2022			Bond Future	1	4,900,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>50</b>	<b>700,800,000</b>	<b>0.00</b>	

---

<b>Matched Time</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>Nominal</b>	<b>Trade Type</b>	<b>Buy/ Sell</b>
<b>Grand Total for all Instruments</b>					<b>70</b>	<b>1,011,760,000</b>		<b>0.00</b>

---