



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

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/10/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:03:16	ALBI	On 03/11/2022		Index Future	1	180,000	0.00 Member	Buy
17:03:16	ALBI	On 02/02/2023		Index Future	1	180,000	0.00 Member	Sell
17:03:16	ALBI	On 02/02/2023		Index Future	1	180,000	0.00 Member	Buy
17:03:16	ALBI	On 03/11/2022		Index Future	1	180,000	0.00 Member	Sell
Total for ALBI Index Future					4	720,000	0.00	
15:34:55	GOVI	On 03/11/2022		GOVI	1	20,000	0.00 Member	Buy
15:34:55	GOVI	On 03/11/2022		GOVI	1	20,000	0.00 Member	Sell
17:09:58	GOVI	On 03/11/2022		GOVI	1	20,000	0.00 Member	Sell
17:09:58	GOVI	On 03/11/2022		GOVI	1	20,000	0.00 Member	Buy
17:20:25	GOVI	On 03/11/2022		GOVI	1	20,000	0.00 Member	Sell
17:20:25	GOVI	On 03/11/2022		GOVI	1	20,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for GOVI GOVI						6	120,000	0.00	
15:00:53	I2025	On 03/11/2022			Bond Future	1	40,000,000	0.00 Member	Buy
15:00:53	I2025	On 02/02/2023			Bond Future	1	40,000,000	0.00 Member	Sell
15:28:04	I2025	On 03/11/2022			Bond Future	1	40,000,000	0.00 Client	Sell
15:29:03	I2025	On 02/02/2023			Bond Future	1	40,000,000	0.00 Client	Buy
Total for I2025 Bond Future						4	160,000,000	0.00	
11:44:18	I2046	On 03/11/2022			Bond Future	1	236,000,000	0.00 Member	Sell
11:44:18	I2046	On 02/02/2023			Bond Future	1	240,000,000	0.00 Member	Buy
11:44:18	I2046	On 02/02/2023			Bond Future	1	240,000,000	0.00 Member	Sell
11:44:18	I2046	On 03/11/2022			Bond Future	1	236,000,000	0.00 Member	Buy
11:56:25	I2046	On 03/11/2022			Bond Future	1	123,900,000	0.00 Member	Buy
11:56:25	I2046	On 03/11/2022			Bond Future	1	61,300,000	0.00 Member	Buy
11:56:25	I2046	On 03/11/2022			Bond Future	1	30,100,000	0.00 Client	Sell
11:56:25	I2046	On 03/11/2022			Bond Future	1	20,700,000	0.00 Member	Buy
11:56:25	I2046	On 03/11/2022			Bond Future	1	61,300,000	0.00 Client	Sell
11:56:25	I2046	On 03/11/2022			Bond Future	1	30,100,000	0.00 Member	Buy
11:56:25	I2046	On 03/11/2022			Bond Future	1	20,700,000	0.00 Client	Sell
11:56:25	I2046	On 03/11/2022			Bond Future	1	123,900,000	0.00 Client	Sell
11:56:26	I2046	On 02/02/2023			Bond Future	1	61,300,000	0.00 Member	Sell
11:56:26	I2046	On 02/02/2023			Bond Future	1	30,100,000	0.00 Client	Buy
11:56:26	I2046	On 02/02/2023			Bond Future	1	20,700,000	0.00 Member	Sell
11:56:26	I2046	On 02/02/2023			Bond Future	1	4,000,000	0.00 Member	Sell
11:56:26	I2046	On 02/02/2023			Bond Future	1	61,300,000	0.00 Client	Buy
11:56:26	I2046	On 02/02/2023			Bond Future	1	4,000,000	0.00 Client	Buy
11:56:26	I2046	On 02/02/2023			Bond Future	1	123,900,000	0.00 Member	Sell
11:56:26	I2046	On 02/02/2023			Bond Future	1	30,100,000	0.00 Member	Sell
11:56:26	I2046	On 02/02/2023			Bond Future	1	20,700,000	0.00 Client	Buy
11:56:26	I2046	On 02/02/2023			Bond Future	1	123,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2046 Bond Future						22	1,904,000,000	0.00	
11:44:18	I2050	On 03/11/2022			Bond Future	1	4,000,000	0.00 Member	Sell
11:44:18	I2050	On 03/11/2022			Bond Future	1	4,000,000	0.00 Member	Buy
11:56:25	I2050	On 03/11/2022			Bond Future	1	4,000,000	0.00 Member	Buy
11:56:25	I2050	On 03/11/2022			Bond Future	1	4,000,000	0.00 Client	Sell
Total for I2050 Bond Future						4	16,000,000	0.00	
9:12:48	R186	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Sell
9:12:48	R186	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Buy
14:11:15	R186	On 03/11/2022			Bond Future	1	15,000,000	0.00 Member	Buy
14:11:15	R186	On 02/02/2023			Bond Future	1	15,000,000	0.00 Member	Sell
14:55:34	R186	On 02/02/2023			Bond Future	1	6,900,000	0.00 Member	Sell
15:34:07	R186	On 02/02/2023			Bond Future	1	800,000	0.00 Member	Sell
15:34:07	R186	On 02/02/2023			Bond Future	1	800,000	0.00 Member	Buy
15:59:48	R186	On 03/11/2022			Bond Future	1	15,000,000	0.00 Client	Sell
16:01:28	R186	On 02/02/2023			Bond Future	1	15,000,000	0.00 Client	Buy
16:22:02	R186	On 02/02/2023			Bond Future	1	107,600,000	0.00 Member	Sell
16:45:06	R186	On 02/02/2023			Bond Future	1	6,900,000	0.00 Client	Buy
17:14:47	R186	On 02/02/2023			Bond Future	1	85,000,000	0.00 Member	Buy
17:15:59	R186	On 02/02/2023			Bond Future	1	6,600,000	0.00 Client	Buy
17:15:59	R186	On 02/02/2023			Bond Future	1	85,000,000	0.00 Client	Buy
17:15:59	R186	On 02/02/2023			Bond Future	1	16,000,000	0.00 Member	Buy
17:15:59	R186	On 02/02/2023			Bond Future	1	85,000,000	0.00 Member	Sell
17:15:59	R186	On 02/02/2023			Bond Future	1	6,600,000	0.00 Member	Sell
17:15:59	R186	On 02/02/2023			Bond Future	1	6,600,000	0.00 Member	Buy
17:15:59	R186	On 02/02/2023			Bond Future	1	16,000,000	0.00 Member	Sell
17:15:59	R186	On 02/02/2023			Bond Future	1	16,000,000	0.00 Client	Buy
Total for R186 Bond Future						20	506,600,000	0.00	
14:56:37	R202	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:48:33	R202	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Buy
Total for R202 Bond Future						2	400,000	0.00	
11:22:56	R2023	On 03/11/2022			Bond Future	1	3,600,000	0.00 Member	Sell
12:05:30	R2023	On 03/11/2022			Bond Future	1	3,600,000	0.00 Client	Buy
Total for R2023 Bond Future						2	7,200,000	0.00	
10:36:02	R2030	On 02/02/2023			Bond Future	1	15,400,000	0.00 Member	Sell
12:08:32	R2030	On 02/02/2023			Bond Future	1	2,300,000	0.00 Member	Buy
12:09:21	R2030	On 02/02/2023			Bond Future	1	8,000,000	0.00 Member	Sell
12:09:21	R2030	On 02/02/2023			Bond Future	1	8,000,000	0.00 Member	Buy
12:09:21	R2030	On 02/02/2023			Bond Future	1	5,100,000	0.00 Member	Buy
12:09:21	R2030	On 02/02/2023			Bond Future	1	2,300,000	0.00 Member	Sell
12:09:21	R2030	On 02/02/2023			Bond Future	1	8,000,000	0.00 Client	Buy
12:09:21	R2030	On 02/02/2023			Bond Future	1	5,100,000	0.00 Client	Buy
12:09:21	R2030	On 02/02/2023			Bond Future	1	2,300,000	0.00 Client	Buy
12:09:21	R2030	On 02/02/2023			Bond Future	1	5,100,000	0.00 Member	Sell
Total for R2030 Bond Future						10	61,600,000	0.00	
10:35:03	R2032	On 04/05/2023			Bond Future	1	50,800,000	0.00 Member	Buy
10:36:02	R2032	On 04/05/2023			Bond Future	1	50,800,000	0.00 Member	Sell
14:55:34	R2032	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
15:32:12	R2032	On 03/11/2022			Bond Future	1	8,700,000	0.00 Member	Buy
15:32:12	R2032	On 03/11/2022			Bond Future	1	8,700,000	0.00 Member	Sell
16:28:07	R2032	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Sell
17:09:44	R2032	On 03/11/2022			Bond Future	1	8,700,000	0.00 Member	Sell
17:09:44	R2032	On 03/11/2022			Bond Future	1	8,700,000	0.00 Member	Buy
17:20:46	R2032	On 03/11/2022			Bond Future	1	8,700,000	0.00 Member	Sell
17:20:46	R2032	On 03/11/2022			Bond Future	1	8,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						10	154,200,000	0.00	
10:35:03	R2035	On 02/02/2023			Bond Future	1	50,600,000	0.00 Member	Buy
10:36:02	R2035	On 02/02/2023			Bond Future	1	50,600,000	0.00 Member	Sell
14:55:34	R2035	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
16:26:49	R2035	On 02/02/2023			Bond Future	1	100,000	0.00 Client	Sell
Total for R2035 Bond Future						4	101,400,000	0.00	
8:52:03	R2037	On 02/02/2023			Bond Future	1	39,900,000	0.00 Member	Buy
10:28:10	R2037	On 02/02/2023			Bond Future	1	39,900,000	0.00 Member	Sell
14:55:34	R2037	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Buy
16:25:25	R2037	On 02/02/2023			Bond Future	1	400,000	0.00 Client	Sell
Total for R2037 Bond Future						4	80,600,000	0.00	
11:45:36	R2048	On 02/02/2023			Bond Future	1	700,000,000	0.00 Member	Sell
11:45:36	R2048	On 02/02/2023			Bond Future	1	300,000,000	0.00 Member	Sell
11:45:36	R2048	On 02/02/2023			Bond Future	1	300,000,000	0.00 Member	Buy
11:45:36	R2048	On 02/02/2023			Bond Future	1	700,000,000	0.00 Member	Buy
14:55:34	R2048	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
16:22:02	R2048	On 02/02/2023			Bond Future	1	193,700,000	0.00 Member	Buy
16:30:40	R2048	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Sell
16:52:49	R2048	On 02/02/2023			Bond Future	1	400,300,000	0.00 Member	Buy
17:11:40	R2048	On 02/02/2023			Bond Future	1	54,400,000	0.00 Member	Sell
17:12:47	R2048	On 02/02/2023			Bond Future	1	55,300,000	0.00 Member	Sell
17:12:47	R2048	On 02/02/2023			Bond Future	1	84,000,000	0.00 Member	Sell
17:12:47	R2048	On 02/02/2023			Bond Future	1	55,300,000	0.00 Member	Buy
17:12:47	R2048	On 02/02/2023			Bond Future	1	84,000,000	0.00 Member	Buy
17:12:47	R2048	On 02/02/2023			Bond Future	1	55,300,000	0.00 Client	Sell
17:12:47	R2048	On 02/02/2023			Bond Future	1	84,000,000	0.00 Client	Sell
17:12:47	R2048	On 02/02/2023			Bond Future	1	54,400,000	0.00 Client	Sell
17:12:47	R2048	On 02/02/2023			Bond Future	1	54,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:18:45	R2048	On 02/02/2023			Bond Future	1	600,000	0.00 Member	Sell
17:21:51	R2048	On 02/02/2023			Bond Future	1	125,900,000	0.00 Client	Sell
17:21:51	R2048	On 02/02/2023			Bond Future	1	56,100,000	0.00 Client	Sell
17:21:51	R2048	On 02/02/2023			Bond Future	1	60,900,000	0.00 Client	Sell
17:21:51	R2048	On 02/02/2023			Bond Future	1	56,100,000	0.00 Member	Sell
17:21:51	R2048	On 02/02/2023			Bond Future	1	60,900,000	0.00 Member	Sell
17:21:51	R2048	On 02/02/2023			Bond Future	1	600,000	0.00 Member	Buy
17:21:51	R2048	On 02/02/2023			Bond Future	1	57,100,000	0.00 Member	Buy
17:21:51	R2048	On 02/02/2023			Bond Future	1	57,100,000	0.00 Member	Sell
17:21:51	R2048	On 02/02/2023			Bond Future	1	2,400,000	0.00 Member	Sell
17:21:51	R2048	On 02/02/2023			Bond Future	1	2,400,000	0.00 Client	Sell
17:21:51	R2048	On 02/02/2023			Bond Future	1	86,800,000	0.00 Client	Sell
17:21:51	R2048	On 02/02/2023			Bond Future	1	2,400,000	0.00 Member	Buy
17:21:51	R2048	On 02/02/2023			Bond Future	1	56,100,000	0.00 Member	Buy
17:21:51	R2048	On 02/02/2023			Bond Future	1	60,900,000	0.00 Member	Buy
17:21:51	R2048	On 02/02/2023			Bond Future	1	5,800,000	0.00 Member	Buy
17:21:51	R2048	On 02/02/2023			Bond Future	1	700,000	0.00 Client	Sell
17:21:51	R2048	On 02/02/2023			Bond Future	1	4,000,000	0.00 Member	Sell
17:21:51	R2048	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Buy
17:21:51	R2048	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Sell
17:21:51	R2048	On 02/02/2023			Bond Future	1	86,800,000	0.00 Member	Buy
17:21:51	R2048	On 02/02/2023			Bond Future	1	86,800,000	0.00 Member	Sell
17:21:51	R2048	On 02/02/2023			Bond Future	1	57,100,000	0.00 Client	Sell
17:21:51	R2048	On 02/02/2023			Bond Future	1	4,000,000	0.00 Member	Buy
17:21:51	R2048	On 02/02/2023			Bond Future	1	600,000	0.00 Client	Sell
17:21:51	R2048	On 02/02/2023			Bond Future	1	125,900,000	0.00 Member	Buy
17:21:51	R2048	On 02/02/2023			Bond Future	1	125,900,000	0.00 Member	Sell
17:21:51	R2048	On 02/02/2023			Bond Future	1	5,800,000	0.00 Client	Sell
17:21:51	R2048	On 02/02/2023			Bond Future	1	5,800,000	0.00 Member	Sell
17:21:51	R2048	On 02/02/2023			Bond Future	1	4,000,000	0.00 Client	Sell
Total for R2048 Bond Future						47	4,376,400,000	0.00	
Grand Total for all Instruments						139	7,369,240,000	0.00	