



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 02/11/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:24:57	I2025	On 02/02/2023		Bond Future	1	20,000,000	0.00 Member	Buy
11:48:25	I2025	On 02/02/2023		Bond Future	1	20,000,000	0.00 Client	Sell
Total for I2025 Bond Future					2	40,000,000	0.00	
11:24:57	I2029	On 02/02/2023		Bond Future	1	10,000,000	0.00 Member	Sell
11:45:46	I2029	On 02/02/2023		Bond Future	1	10,000,000	0.00 Client	Buy
Total for I2029 Bond Future					2	20,000,000	0.00	
8:10:00	IGOV	On 02/02/2023		Index Future	1	70,000	0.00 Client	Sell
8:10:00	IGOV	On 02/02/2023		Index Future	1	70,000	0.00 Client	Buy
10:58:34	IGOV	On 02/02/2023		Index Future	1	70,000	0.00 Member	Buy
10:58:34	IGOV	On 02/02/2023		Index Future	1	70,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for IGOV Index Future						4	280,000	0.00	
8:10:00	R197	On 02/02/2023			Bond Future	1	21,500,000	0.00 Client	Buy
8:10:00	R197	On 02/02/2023			Bond Future	1	21,500,000	0.00 Client	Sell
10:57:52	R197	On 02/02/2023			Bond Future	1	21,500,000	0.00 Member	Sell
10:57:52	R197	On 02/02/2023			Bond Future	1	21,500,000	0.00 Member	Buy
Total for R197 Bond Future						4	86,000,000	0.00	
9:45:28	R2032	On 03/11/2022			Bond Future	1	610,000,000	0.00 Member	Buy
9:45:28	R2032	On 03/11/2022			Bond Future	1	610,000,000	0.00 Member	Sell
11:14:11	R2032	On 02/02/2023			Bond Future	1	200,000,000	0.00 Member	Sell
11:14:11	R2032	On 02/02/2023			Bond Future	1	200,000,000	0.00 Member	Buy
11:15:03	R2032	On 02/02/2023			Bond Future	1	50,000,000	0.00 Member	Sell
11:15:03	R2032	On 02/02/2023			Bond Future	1	50,000,000	0.00 Member	Buy
11:47:32	R2032	On 03/11/2022			Bond Future	1	610,000,000	0.00 Member	Sell
11:47:32	R2032	On 03/11/2022			Bond Future	1	610,000,000	0.00 Client	Buy
13:18:30	R2032	On 02/02/2023			Bond Future	1	200,000,000	0.00 Member	Buy
13:18:30	R2032	On 02/02/2023			Bond Future	1	200,000,000	0.00 Member	Sell
13:19:34	R2032	On 02/02/2023			Bond Future	1	50,000,000	0.00 Member	Buy
13:19:34	R2032	On 02/02/2023			Bond Future	1	50,000,000	0.00 Member	Sell
Total for R2032 Bond Future						12	3,440,000,000	0.00	
12:10:03	R209	On 04/05/2023			Bond Future	1	93,500,000	0.00 Member	Buy
12:10:03	R209	On 03/11/2022			Bond Future	1	93,500,000	0.00 Member	Sell
12:10:03	R209	On 03/11/2022			Bond Future	1	93,500,000	0.00 Member	Buy
12:10:03	R209	On 04/05/2023			Bond Future	1	93,500,000	0.00 Member	Sell
12:15:17	R209	On 03/11/2022			Bond Future	1	93,500,000	0.00 Client	Buy
12:15:17	R209	On 03/11/2022			Bond Future	1	93,500,000	0.00 Member	Sell
12:15:28	R209	On 04/05/2023			Bond Future	1	93,500,000	0.00 Client	Sell
12:15:28	R209	On 04/05/2023			Bond Future	1	93,500,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				8	748,000,000		0.00
	Grand Total for all Instruments				32	4,334,280,000		0.00