



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 25/11/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:31:53	R186	On 02/02/2023		Bond Future	1	186,200,000	0.00 Member	Buy
16:44:25	R186	On 02/02/2023		Bond Future	1	800,000	0.00 Member	Sell
16:45:39	R186	On 02/02/2023		Bond Future	1	500,000	0.00 Member	Buy
16:45:39	R186	On 02/02/2023		Bond Future	1	500,000	0.00 Member	Sell
16:45:39	R186	On 02/02/2023		Bond Future	1	158,400,000	0.00 Member	Buy
16:45:39	R186	On 02/02/2023		Bond Future	1	800,000	0.00 Member	Buy
16:45:39	R186	On 02/02/2023		Bond Future	1	13,400,000	0.00 Member	Sell
16:45:39	R186	On 02/02/2023		Bond Future	1	158,400,000	0.00 Member	Sell
16:45:39	R186	On 02/02/2023		Bond Future	1	10,000,000	0.00 Member	Buy
16:45:39	R186	On 02/02/2023		Bond Future	1	800,000	0.00 Client	Sell
16:45:39	R186	On 02/02/2023		Bond Future	1	10,000,000	0.00 Member	Sell
16:45:39	R186	On 02/02/2023		Bond Future	1	3,100,000	0.00 Member	Buy
16:45:39	R186	On 02/02/2023		Bond Future	1	3,100,000	0.00 Member	Sell
16:45:39	R186	On 02/02/2023		Bond Future	1	500,000	0.00 Client	Sell
16:45:39	R186	On 02/02/2023		Bond Future	1	158,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:45:39	R186	On 02/02/2023			Bond Future	1	10,000,000	0.00 Client	Sell
16:45:39	R186	On 02/02/2023			Bond Future	1	13,400,000	0.00 Client	Sell
16:45:39	R186	On 02/02/2023			Bond Future	1	3,100,000	0.00 Client	Sell
16:45:39	R186	On 02/02/2023			Bond Future	1	13,400,000	0.00 Member	Buy
Total for R186 Bond Future						19	744,800,000	0.00	
9:37:51	R2030	On 02/02/2023			Bond Future	1	4,500,000	0.00 Member	Sell
9:37:51	R2030	On 02/02/2023			Bond Future	1	4,500,000	0.00 Member	Buy
9:42:33	R2030	On 02/02/2023			Bond Future	1	4,500,000	0.00 Client	Buy
9:42:33	R2030	On 02/02/2023			Bond Future	1	4,500,000	0.00 Member	Sell
14:55:07	R2030	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Sell
14:55:07	R2030	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Buy
15:06:36	R2030	On 02/02/2023			Bond Future	1	1,200,000	0.00 Client	Sell
15:06:36	R2030	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Buy
Total for R2030 Bond Future						8	22,800,000	0.00	
10:13:52	R2032	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Sell
10:13:52	R2032	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Buy
10:27:57	R2032	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Sell
11:19:20	R2032	On 02/02/2023			Bond Future	1	900,000	0.00 Client	Buy
Total for R2032 Bond Future						4	3,600,000	0.00	
9:46:14	R2035	On 02/02/2023			Bond Future	1	54,000,000	0.00 Member	Buy
10:06:11	R2035	On 02/02/2023			Bond Future	1	1,100,000	0.00 Member	Sell
10:06:11	R2035	On 02/02/2023			Bond Future	1	1,100,000	0.00 Member	Buy
10:08:44	R2035	On 02/02/2023			Bond Future	1	1,100,000	0.00 Member	Sell
10:08:44	R2035	On 02/02/2023			Bond Future	1	1,100,000	0.00 Client	Buy
10:13:52	R2035	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Sell
10:13:52	R2035	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Buy
10:26:33	R2035	On 02/02/2023			Bond Future	1	4,300,000	0.00 Member	Sell
10:28:44	R2035	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:28:46	R2035	On 02/02/2023			Bond Future	1	7,100,000	0.00 Client	Sell
10:28:46	R2035	On 02/02/2023			Bond Future	1	4,300,000	0.00 Member	Buy
10:28:46	R2035	On 02/02/2023			Bond Future	1	3,600,000	0.00 Member	Sell
10:28:46	R2035	On 02/02/2023			Bond Future	1	500,000	0.00 Client	Sell
10:28:46	R2035	On 02/02/2023			Bond Future	1	3,600,000	0.00 Client	Sell
10:28:46	R2035	On 02/02/2023			Bond Future	1	32,000,000	0.00 Member	Sell
10:28:46	R2035	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Buy
10:28:46	R2035	On 02/02/2023			Bond Future	1	3,600,000	0.00 Member	Buy
10:28:46	R2035	On 02/02/2023			Bond Future	1	32,000,000	0.00 Member	Buy
10:28:46	R2035	On 02/02/2023			Bond Future	1	7,100,000	0.00 Member	Buy
10:28:46	R2035	On 02/02/2023			Bond Future	1	7,100,000	0.00 Member	Sell
10:28:46	R2035	On 02/02/2023			Bond Future	1	5,300,000	0.00 Member	Buy
10:28:46	R2035	On 02/02/2023			Bond Future	1	32,000,000	0.00 Client	Sell
10:28:46	R2035	On 02/02/2023			Bond Future	1	5,300,000	0.00 Client	Sell
10:28:46	R2035	On 02/02/2023			Bond Future	1	4,300,000	0.00 Client	Sell
10:28:46	R2035	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Buy
10:28:46	R2035	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Sell
10:28:46	R2035	On 02/02/2023			Bond Future	1	5,300,000	0.00 Member	Sell
10:28:46	R2035	On 02/02/2023			Bond Future	1	1,200,000	0.00 Client	Sell
10:28:46	R2035	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Sell
11:20:17	R2035	On 02/02/2023			Bond Future	1	900,000	0.00 Client	Buy
12:48:41	R2035	On 02/02/2023			Bond Future	1	29,100,000	0.00 Member	Sell
12:48:41	R2035	On 02/02/2023			Bond Future	1	29,100,000	0.00 Member	Buy
Total for R2035 Bond Future						32	282,200,000	0.00	
10:13:52	R2037	On 02/02/2023			Bond Future	1	2,500,000	0.00 Member	Sell
10:13:52	R2037	On 02/02/2023			Bond Future	1	2,500,000	0.00 Member	Buy
10:29:35	R2037	On 02/02/2023			Bond Future	1	2,500,000	0.00 Member	Sell
11:17:03	R2037	On 02/02/2023			Bond Future	1	1,600,000	0.00 Member	Sell
11:17:03	R2037	On 02/02/2023			Bond Future	1	110,000,000	0.00 Member	Buy
11:21:16	R2037	On 02/02/2023			Bond Future	1	2,500,000	0.00 Client	Buy
11:27:09	R2037	On 02/02/2023			Bond Future	1	108,400,000	0.00 Member	Sell
11:27:09	R2037	On 02/02/2023			Bond Future	1	1,600,000	0.00 Client	Sell
11:27:09	R2037	On 02/02/2023			Bond Future	1	108,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:27:09	R2037	On 02/02/2023			Bond Future	1	108,400,000	0.00 Member	Buy
11:27:09	R2037	On 02/02/2023			Bond Future	1	1,600,000	0.00 Member	Buy
Total for R2037 Bond Future						11	450,000,000	0.00	
9:45:06	R2040	On 02/02/2023			Bond Future	1	50,000,000	0.00 Member	Sell
9:46:14	R2040	On 02/02/2023			Bond Future	1	50,000,000	0.00 Member	Sell
10:13:52	R2040	On 02/02/2023			Bond Future	1	5,600,000	0.00 Member	Sell
10:13:52	R2040	On 02/02/2023			Bond Future	1	5,600,000	0.00 Member	Buy
10:29:59	R2040	On 02/02/2023			Bond Future	1	5,600,000	0.00 Member	Sell
10:30:16	R2040	On 02/02/2023			Bond Future	1	4,000,000	0.00 Member	Buy
10:34:57	R2040	On 02/02/2023			Bond Future	1	4,000,000	0.00 Member	Sell
10:34:57	R2040	On 02/02/2023			Bond Future	1	29,600,000	0.00 Client	Buy
10:34:57	R2040	On 02/02/2023			Bond Future	1	4,900,000	0.00 Client	Buy
10:34:57	R2040	On 02/02/2023			Bond Future	1	3,300,000	0.00 Client	Buy
10:34:57	R2040	On 02/02/2023			Bond Future	1	500,000	0.00 Client	Buy
10:34:57	R2040	On 02/02/2023			Bond Future	1	4,000,000	0.00 Client	Buy
10:34:57	R2040	On 02/02/2023			Bond Future	1	6,600,000	0.00 Member	Buy
10:34:57	R2040	On 02/02/2023			Bond Future	1	1,100,000	0.00 Member	Buy
10:34:57	R2040	On 02/02/2023			Bond Future	1	29,600,000	0.00 Member	Sell
10:34:57	R2040	On 02/02/2023			Bond Future	1	3,300,000	0.00 Member	Sell
10:34:57	R2040	On 02/02/2023			Bond Future	1	3,300,000	0.00 Member	Buy
10:34:57	R2040	On 02/02/2023			Bond Future	1	29,600,000	0.00 Member	Buy
10:34:57	R2040	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Sell
10:34:57	R2040	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Buy
10:34:57	R2040	On 02/02/2023			Bond Future	1	4,900,000	0.00 Member	Sell
10:34:57	R2040	On 02/02/2023			Bond Future	1	1,100,000	0.00 Client	Buy
10:34:57	R2040	On 02/02/2023			Bond Future	1	6,600,000	0.00 Member	Sell
10:34:57	R2040	On 02/02/2023			Bond Future	1	6,600,000	0.00 Client	Buy
10:34:57	R2040	On 02/02/2023			Bond Future	1	1,100,000	0.00 Member	Sell
10:34:57	R2040	On 02/02/2023			Bond Future	1	4,900,000	0.00 Member	Buy
10:38:30	R2040	On 02/02/2023			Bond Future	1	4,000,000	0.00 Member	Buy
10:41:21	R2040	On 02/02/2023			Bond Future	1	29,700,000	0.00 Member	Buy
10:41:21	R2040	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Sell
10:41:21	R2040	On 02/02/2023			Bond Future	1	3,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:41:21	R2040	On 02/02/2023			Bond Future	1	6,500,000	0.00 Member	Buy
10:41:21	R2040	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Buy
10:41:21	R2040	On 02/02/2023			Bond Future	1	4,900,000	0.00 Member	Sell
10:41:21	R2040	On 02/02/2023			Bond Future	1	4,900,000	0.00 Member	Buy
10:41:21	R2040	On 02/02/2023			Bond Future	1	1,100,000	0.00 Member	Sell
10:41:21	R2040	On 02/02/2023			Bond Future	1	29,700,000	0.00 Client	Buy
10:41:21	R2040	On 02/02/2023			Bond Future	1	29,700,000	0.00 Member	Sell
10:41:21	R2040	On 02/02/2023			Bond Future	1	500,000	0.00 Client	Buy
10:41:21	R2040	On 02/02/2023			Bond Future	1	3,300,000	0.00 Member	Sell
10:41:21	R2040	On 02/02/2023			Bond Future	1	6,500,000	0.00 Member	Sell
10:41:21	R2040	On 02/02/2023			Bond Future	1	6,500,000	0.00 Client	Buy
10:41:21	R2040	On 02/02/2023			Bond Future	1	4,000,000	0.00 Member	Sell
10:41:21	R2040	On 02/02/2023			Bond Future	1	1,100,000	0.00 Client	Buy
10:41:21	R2040	On 02/02/2023			Bond Future	1	1,100,000	0.00 Member	Buy
10:41:21	R2040	On 02/02/2023			Bond Future	1	4,900,000	0.00 Client	Buy
10:41:21	R2040	On 02/02/2023			Bond Future	1	3,300,000	0.00 Client	Buy
10:41:21	R2040	On 02/02/2023			Bond Future	1	4,000,000	0.00 Client	Buy
11:21:43	R2040	On 02/02/2023			Bond Future	1	5,600,000	0.00 Client	Buy
Total for R2040 Bond Future						48	422,400,000	0.00	
10:13:52	R2044	On 02/02/2023			Bond Future	1	1,600,000	0.00 Member	Sell
10:13:52	R2044	On 02/02/2023			Bond Future	1	1,600,000	0.00 Member	Buy
10:30:45	R2044	On 02/02/2023			Bond Future	1	1,600,000	0.00 Member	Sell
11:22:46	R2044	On 02/02/2023			Bond Future	1	1,600,000	0.00 Client	Buy
Total for R2044 Bond Future						4	6,400,000	0.00	
9:45:06	R2048	On 02/02/2023			Bond Future	1	47,000,000	0.00 Member	Buy
10:13:52	R2048	On 02/02/2023			Bond Future	1	1,700,000	0.00 Member	Sell
10:13:52	R2048	On 02/02/2023			Bond Future	1	1,700,000	0.00 Member	Buy
10:31:08	R2048	On 02/02/2023			Bond Future	1	1,700,000	0.00 Member	Sell
10:43:11	R2048	On 02/02/2023			Bond Future	1	3,700,000	0.00 Member	Sell
10:47:50	R2048	On 02/02/2023			Bond Future	1	27,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:47:50	R2048	On 02/02/2023			Bond Future	1	27,900,000	0.00 Member	Sell
10:47:50	R2048	On 02/02/2023			Bond Future	1	4,600,000	0.00 Client	Sell
10:47:50	R2048	On 02/02/2023			Bond Future	1	6,200,000	0.00 Member	Buy
10:47:50	R2048	On 02/02/2023			Bond Future	1	6,200,000	0.00 Client	Sell
10:47:50	R2048	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Buy
10:47:50	R2048	On 02/02/2023			Bond Future	1	4,600,000	0.00 Member	Buy
10:47:50	R2048	On 02/02/2023			Bond Future	1	1,000,000	0.00 Client	Sell
10:47:50	R2048	On 02/02/2023			Bond Future	1	3,700,000	0.00 Client	Sell
10:47:50	R2048	On 02/02/2023			Bond Future	1	3,700,000	0.00 Member	Buy
10:47:50	R2048	On 02/02/2023			Bond Future	1	500,000	0.00 Client	Sell
10:47:50	R2048	On 02/02/2023			Bond Future	1	3,100,000	0.00 Member	Buy
10:47:50	R2048	On 02/02/2023			Bond Future	1	3,100,000	0.00 Member	Sell
10:47:50	R2048	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Sell
10:47:50	R2048	On 02/02/2023			Bond Future	1	4,600,000	0.00 Member	Sell
10:47:50	R2048	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Buy
10:47:50	R2048	On 02/02/2023			Bond Future	1	6,200,000	0.00 Member	Sell
10:47:50	R2048	On 02/02/2023			Bond Future	1	27,900,000	0.00 Client	Sell
10:47:50	R2048	On 02/02/2023			Bond Future	1	3,100,000	0.00 Client	Sell
10:47:50	R2048	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Sell
11:23:26	R2048	On 02/02/2023			Bond Future	1	1,700,000	0.00 Client	Buy
13:27:37	R2048	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
13:27:37	R2048	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
13:33:18	R2048	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
13:33:18	R2048	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Sell
Total for R2048 Bond Future						30	195,600,000	0.00	
10:13:52	R209	On 02/02/2023			Bond Future	1	1,400,000	0.00 Member	Sell
10:13:52	R209	On 02/02/2023			Bond Future	1	1,400,000	0.00 Member	Buy
10:29:09	R209	On 02/02/2023			Bond Future	1	1,400,000	0.00 Member	Sell
11:20:43	R209	On 02/02/2023			Bond Future	1	1,400,000	0.00 Client	Buy
14:55:07	R209	On 02/02/2023			Bond Future	1	4,500,000	0.00 Member	Sell
14:55:07	R209	On 02/02/2023			Bond Future	1	4,500,000	0.00 Member	Buy
15:07:12	R209	On 02/02/2023			Bond Future	1	4,500,000	0.00 Member	Buy
15:07:12	R209	On 02/02/2023			Bond Future	1	4,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R209 Bond Future						8	23,600,000	0.00	
10:13:52	R214	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Sell
10:13:52	R214	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Buy
10:30:21	R214	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Sell
11:02:59	R214	On 02/02/2023			Bond Future	1	146,500,000	0.00 Member	Buy
11:02:59	R214	On 02/02/2023			Bond Future	1	4,300,000	0.00 Member	Sell
11:22:09	R214	On 02/02/2023			Bond Future	1	900,000	0.00 Client	Buy
11:23:54	R214	On 02/02/2023			Bond Future	1	22,500,000	0.00 Member	Sell
11:23:54	R214	On 02/02/2023			Bond Future	1	6,700,000	0.00 Member	Buy
11:23:54	R214	On 02/02/2023			Bond Future	1	51,700,000	0.00 Member	Buy
11:23:54	R214	On 02/02/2023			Bond Future	1	22,500,000	0.00 Client	Sell
11:23:54	R214	On 02/02/2023			Bond Future	1	6,700,000	0.00 Client	Sell
11:23:54	R214	On 02/02/2023			Bond Future	1	61,300,000	0.00 Member	Buy
11:23:54	R214	On 02/02/2023			Bond Future	1	4,300,000	0.00 Client	Sell
11:23:54	R214	On 02/02/2023			Bond Future	1	51,700,000	0.00 Client	Sell
11:23:54	R214	On 02/02/2023			Bond Future	1	61,300,000	0.00 Client	Sell
11:23:54	R214	On 02/02/2023			Bond Future	1	6,700,000	0.00 Member	Sell
11:23:54	R214	On 02/02/2023			Bond Future	1	4,300,000	0.00 Member	Buy
11:23:54	R214	On 02/02/2023			Bond Future	1	61,300,000	0.00 Member	Sell
11:23:54	R214	On 02/02/2023			Bond Future	1	51,700,000	0.00 Member	Sell
11:23:54	R214	On 02/02/2023			Bond Future	1	22,500,000	0.00 Member	Buy
Total for R214 Bond Future						20	589,600,000	0.00	
Grand Total for all Instruments						184	2,741,000,000	0.00	