



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 29/12/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:55:24	R186	On 02/02/2023		Bond Future	1	13,400,000	0.00 Member	Buy
12:02:32	R186	On 02/02/2023		Bond Future	1	128,700,000	0.00 Member	Sell
12:30:19	R186	On 02/02/2023		Bond Future	1	13,400,000	0.00 Client	Buy
12:30:19	R186	On 02/02/2023		Bond Future	1	115,300,000	0.00 Client	Buy
12:30:19	R186	On 02/02/2023		Bond Future	1	115,300,000	0.00 Member	Buy
12:30:19	R186	On 02/02/2023		Bond Future	1	115,300,000	0.00 Member	Sell
12:30:19	R186	On 02/02/2023		Bond Future	1	13,400,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>					<b>7</b>	<b>514,800,000</b>	<b>0.00</b>	
11:02:03	R2030	On 02/02/2023		Bond Future	1	11,400,000	0.00 Member	Buy
11:02:03	R2030	On 02/02/2023		Bond Future	1	11,400,000	0.00 Member	Sell
11:23:21	R2030	On 02/02/2023		Bond Future	1	1,300,000	0.00 Member	Buy
11:52:42	R2030	On 02/02/2023		Bond Future	1	1,300,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:45:37	R2030	On 02/02/2023			Bond Future	1	11,400,000	0.00 Member	Sell
12:45:37	R2030	On 02/02/2023			Bond Future	1	11,400,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>6</b>	<b>48,200,000</b>	<b>0.00</b>	
11:53:32	R2032	On 02/02/2023			Bond Future	1	3,600,000	0.00 Member	Buy
12:09:24	R2032	On 02/02/2023			Bond Future	1	3,600,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>7,200,000</b>	<b>0.00</b>	
11:02:03	R2040	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
11:02:03	R2040	On 02/02/2023			Bond Future	1	16,400,000	0.00 Member	Sell
12:52:55	R2040	On 02/02/2023			Bond Future	1	3,300,000	0.00 Client	Buy
12:52:55	R2040	On 02/02/2023			Bond Future	1	3,300,000	0.00 Member	Buy
12:52:55	R2040	On 02/02/2023			Bond Future	1	3,300,000	0.00 Member	Sell
12:52:56	R2040	On 02/02/2023			Bond Future	1	3,100,000	0.00 Member	Sell
12:52:56	R2040	On 02/02/2023			Bond Future	1	3,100,000	0.00 Client	Buy
12:52:56	R2040	On 02/02/2023			Bond Future	1	7,400,000	0.00 Member	Buy
12:52:56	R2040	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
12:52:56	R2040	On 02/02/2023			Bond Future	1	300,000	0.00 Client	Buy
12:52:56	R2040	On 02/02/2023			Bond Future	1	3,100,000	0.00 Member	Buy
12:52:56	R2040	On 02/02/2023			Bond Future	1	2,300,000	0.00 Member	Sell
12:52:56	R2040	On 02/02/2023			Bond Future	1	2,300,000	0.00 Member	Buy
12:52:56	R2040	On 02/02/2023			Bond Future	1	7,400,000	0.00 Member	Sell
12:52:56	R2040	On 02/02/2023			Bond Future	1	7,400,000	0.00 Client	Buy
12:52:56	R2040	On 02/02/2023			Bond Future	1	2,300,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>16</b>	<b>65,600,000</b>	<b>0.00</b>	
11:54:10	R209	On 02/02/2023			Bond Future	1	1,800,000	0.00 Member	Buy
11:57:40	R209	On 02/02/2023			Bond Future	1	1,800,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>3,600,000</b>	<b>0.00</b>	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:54:10	R214	On 02/02/2023		Bond Future	1	3,500,000	0.00 Member	Buy
12:10:43	R214	On 02/02/2023		Bond Future	1	3,500,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>					<b>2</b>	<b>7,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>35</b>	<b>646,400,000</b>	<b>0.00</b>	