



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 10/11/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:50:17	I2033	On 01/02/2024		Bond Future	1	1,900,000	0.00 Member	Buy
11:50:17	I2033	On 01/02/2024		Bond Future	1	1,900,000	0.00 Member	Sell
12:15:56	I2033	On 01/02/2024		Bond Future	1	1,900,000	0.00 Member	Sell
12:15:56	I2033	On 01/02/2024		Bond Future	1	1,900,000	0.00 Client	Buy
Total for I2033 Bond Future					4	7,600,000	0.00	
15:43:53	I2046	On 02/02/2023		Bond Future	1	48,200,000	0.00 Member	Sell
16:25:18	I2046	On 02/02/2023		Bond Future	1	48,200,000	0.00 Client	Buy
Total for I2046 Bond Future					2	96,400,000	0.00	
16:50:14	IGOV	On 02/02/2023		Index Future	1	750,000	0.00 Member	Buy
16:50:14	IGOV	On 02/02/2023		Index Future	1	750,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for IGOV Index Future						2	1,500,000	0.00	
11:40:35	R186	On 02/02/2023			Bond Future	1	2,000,000	0.00 Member	Buy
11:40:35	R186	On 02/02/2023			Bond Future	1	2,000,000	0.00 Member	Sell
11:42:12	R186	On 02/02/2023			Bond Future	1	2,000,000	0.00 Member	Buy
11:42:12	R186	On 02/02/2023			Bond Future	1	2,000,000	0.00 Client	Sell
16:26:50	R186	On 02/02/2023			Bond Future	1	50,000,000	0.00 Member	Sell
16:26:50	R186	On 02/02/2023			Bond Future	1	50,000,000	0.00 Member	Buy
17:11:55	R186	On 02/02/2023			Bond Future	1	50,000,000	0.00 Member	Buy
17:11:55	R186	On 02/02/2023			Bond Future	1	50,000,000	0.00 Member	Sell
17:18:01	R186	On 02/02/2023			Bond Future	1	50,000,000	0.00 Member	Sell
17:18:01	R186	On 02/02/2023			Bond Future	1	50,000,000	0.00 Client	Buy
Total for R186 Bond Future						10	308,000,000	0.00	
16:53:05	R2032	On 02/02/2023			Bond Future	1	600,000	0.00 Member	Buy
16:53:05	R2032	On 02/02/2023			Bond Future	1	600,000	0.00 Member	Sell
17:02:00	R2032	On 02/02/2023			Bond Future	1	600,000	0.00 Member	Buy
17:02:00	R2032	On 02/02/2023			Bond Future	1	600,000	0.00 Client	Sell
Total for R2032 Bond Future						4	2,400,000	0.00	
11:44:27	R2037	On 02/02/2023			Bond Future	1	1,600,000	0.00 Member	Buy
11:44:27	R2037	On 02/02/2023			Bond Future	1	1,600,000	0.00 Member	Sell
13:20:12	R2037	On 02/02/2023			Bond Future	1	1,600,000	0.00 Member	Sell
13:20:12	R2037	On 02/02/2023			Bond Future	1	1,600,000	0.00 Client	Buy
Total for R2037 Bond Future						4	6,400,000	0.00	
10:44:23	R209	On 04/05/2023	10.00	Call	Bond Future	1	50,000,000	0.00 Member	Buy
10:44:23	R209	On 04/05/2023			Bond Future	1	23,000,000	0.00 Member	Sell
10:44:23	R209	On 04/05/2023	11.00	Put	Bond Future	1	25,000,000	0.00 Member	Sell
10:44:23	R209	On 04/05/2023	11.00	Put	Bond Future	1	25,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:07:39	R209	On 04/05/2023	10.00	Call	Bond Future	1	10,000,000	0.00 Client	Buy
13:09:21	R209	On 04/05/2023			Bond Future	1	5,500,000	0.00 Client	Sell
13:09:21	R209	On 04/05/2023			Bond Future	1	5,000,000	0.00 Member	Buy
13:09:21	R209	On 04/05/2023			Bond Future	1	5,000,000	0.00 Client	Sell
13:09:21	R209	On 04/05/2023			Bond Future	1	5,000,000	0.00 Member	Sell
13:09:21	R209	On 04/05/2023			Bond Future	1	5,500,000	0.00 Member	Buy
13:09:21	R209	On 04/05/2023			Bond Future	1	5,500,000	0.00 Member	Sell
13:09:22	R209	On 04/05/2023			Bond Future	1	4,500,000	0.00 Member	Buy
13:09:22	R209	On 04/05/2023			Bond Future	1	3,500,000	0.00 Member	Buy
13:09:22	R209	On 04/05/2023			Bond Future	1	4,500,000	0.00 Member	Buy
13:09:22	R209	On 04/05/2023			Bond Future	1	3,500,000	0.00 Member	Sell
13:09:22	R209	On 04/05/2023			Bond Future	1	4,500,000	0.00 Member	Sell
13:09:22	R209	On 04/05/2023			Bond Future	1	4,500,000	0.00 Client	Sell
13:09:22	R209	On 04/05/2023			Bond Future	1	3,500,000	0.00 Client	Sell
13:09:22	R209	On 04/05/2023			Bond Future	1	4,500,000	0.00 Client	Sell
Total for R209 Bond Future						54	588,000,000	0.00	
10:48:53	R213	On 02/02/2023			Bond Future	1	4,500,000	0.00 Member	Sell
11:30:30	R213	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Buy
11:31:04	R213	On 02/02/2023			Bond Future	1	3,600,000	0.00 Member	Sell
11:31:04	R213	On 02/02/2023			Bond Future	1	3,600,000	0.00 Client	Buy
11:31:04	R213	On 02/02/2023			Bond Future	1	3,600,000	0.00 Member	Buy
11:31:04	R213	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Sell
11:31:04	R213	On 02/02/2023			Bond Future	1	900,000	0.00 Client	Buy
11:44:27	R213	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Buy
11:44:27	R213	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Sell
13:20:55	R213	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Sell
13:20:55	R213	On 02/02/2023			Bond Future	1	1,200,000	0.00 Client	Buy
Total for R213 Bond Future						11	22,800,000	0.00	
Grand Total for all Instruments						91	1,033,100,000	0.00	