



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 28/11/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:33:48	I2025	On 02/02/2023		Bond Future	1	1,900,000	0.00 Member	Sell
16:57:11	I2025	On 02/02/2023		Bond Future	1	1,900,000	0.00 Client	Buy
Total for I2025 Bond Future					2	3,800,000	0.00	
15:33:48	I2038	On 02/02/2023		Bond Future	1	5,400,000	0.00 Member	Sell
17:07:55	I2038	On 02/02/2023		Bond Future	1	5,400,000	0.00 Client	Buy
Total for I2038 Bond Future					2	10,800,000	0.00	
9:27:24	IGOV	On 02/02/2023		Index Future	1	10,000	0.00 Member	Sell
9:44:46	IGOV	On 02/02/2023		Index Future	1	10,000	0.00 Member	Buy
9:44:46	IGOV	On 02/02/2023		Index Future	1	10,000	0.00 Member	Sell
13:29:13	IGOV	On 02/02/2023		Index Future	1	10,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for IGOV Index Future						4	40,000	0.00	
15:33:48	R202	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Sell
16:55:07	R202	On 02/02/2023			Bond Future	1	400,000	0.00 Client	Buy
Total for R202 Bond Future						2	800,000	0.00	
13:33:34	R2035	On 02/02/2023			Bond Future	1	22,000,000	0.00 Member	Buy
13:33:34	R2035	On 02/02/2023			Bond Future	1	22,000,000	0.00 Member	Sell
14:37:43	R2035	On 02/02/2023			Bond Future	1	22,000,000	0.00 Member	Buy
14:37:43	R2035	On 02/02/2023			Bond Future	1	22,000,000	0.00 Client	Sell
Total for R2035 Bond Future						4	88,000,000	0.00	
11:42:32	R2037	On 02/02/2023			Bond Future	1	58,800,000	0.00 Member	Sell
13:12:34	R2037	On 02/02/2023			Bond Future	1	37,000,000	0.00 Member	Buy
13:14:35	R2037	On 02/02/2023			Bond Future	1	4,700,000	0.00 Member	Buy
13:14:35	R2037	On 02/02/2023			Bond Future	1	7,800,000	0.00 Member	Sell
13:14:35	R2037	On 02/02/2023			Bond Future	1	7,800,000	0.00 Member	Buy
13:14:35	R2037	On 02/02/2023			Bond Future	1	4,700,000	0.00 Client	Buy
13:14:35	R2037	On 02/02/2023			Bond Future	1	8,500,000	0.00 Member	Buy
13:14:35	R2037	On 02/02/2023			Bond Future	1	37,000,000	0.00 Member	Sell
13:14:35	R2037	On 02/02/2023			Bond Future	1	4,700,000	0.00 Member	Sell
13:14:35	R2037	On 02/02/2023			Bond Future	1	8,500,000	0.00 Client	Buy
13:14:35	R2037	On 02/02/2023			Bond Future	1	7,800,000	0.00 Client	Buy
13:14:35	R2037	On 02/02/2023			Bond Future	1	800,000	0.00 Client	Buy
13:14:35	R2037	On 02/02/2023			Bond Future	1	37,000,000	0.00 Client	Buy
13:14:35	R2037	On 02/02/2023			Bond Future	1	800,000	0.00 Member	Sell
13:14:35	R2037	On 02/02/2023			Bond Future	1	800,000	0.00 Member	Buy
13:14:35	R2037	On 02/02/2023			Bond Future	1	8,500,000	0.00 Member	Sell
Total for R2037 Bond Future						16	235,200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:33:34	R2040	On 02/02/2023			Bond Future	1	22,000,000	0.00 Member	Buy
13:33:34	R2040	On 02/02/2023			Bond Future	1	22,000,000	0.00 Member	Sell
14:37:00	R2040	On 02/02/2023			Bond Future	1	22,000,000	0.00 Client	Sell
14:37:00	R2040	On 02/02/2023			Bond Future	1	22,000,000	0.00 Member	Buy
15:03:54	R2040	On 02/02/2023			Bond Future	1	200,000,000	0.00 Member	Buy
15:03:54	R2040	On 02/02/2023			Bond Future	1	200,000,000	0.00 Member	Sell
15:15:09	R2040	On 02/02/2023			Bond Future	1	200,000,000	0.00 Member	Buy
15:15:09	R2040	On 02/02/2023			Bond Future	1	200,000,000	0.00 Client	Sell
Total for R2040 Bond Future						8	888,000,000	0.00	
15:03:54	R209	On 02/02/2023			Bond Future	1	206,600,000	0.00 Member	Buy
15:03:54	R209	On 02/02/2023			Bond Future	1	206,600,000	0.00 Member	Sell
15:15:22	R209	On 02/02/2023			Bond Future	1	206,600,000	0.00 Client	Sell
15:15:22	R209	On 02/02/2023			Bond Future	1	206,600,000	0.00 Member	Buy
Total for R209 Bond Future						4	826,400,000	0.00	
11:42:32	R213	On 02/02/2023			Bond Future	1	44,000,000	0.00 Member	Sell
13:21:45	R213	On 02/02/2023			Bond Future	1	38,000,000	0.00 Member	Buy
13:22:23	R213	On 02/02/2023			Bond Future	1	6,000,000	0.00 Member	Buy
13:22:23	R213	On 02/02/2023			Bond Future	1	38,000,000	0.00 Client	Buy
13:22:23	R213	On 02/02/2023			Bond Future	1	6,000,000	0.00 Member	Sell
13:22:23	R213	On 02/02/2023			Bond Future	1	6,000,000	0.00 Client	Buy
13:22:23	R213	On 02/02/2023			Bond Future	1	38,000,000	0.00 Member	Sell
Total for R213 Bond Future						7	176,000,000	0.00	
Grand Total for all Instruments						49	2,229,040,000	0.00	