



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 08/11/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:27:16	GOVI	On 02/02/2023		GOVI	1	160,000	0.00 Member	Buy
11:27:16	GOVI	On 02/02/2023		GOVI	1	20,000	0.00 Member	Sell
11:42:18	GOVI	On 02/02/2023		GOVI	1	80,000	0.00 Member	Sell
11:42:18	GOVI	On 02/02/2023		GOVI	1	60,000	0.00 Member	Sell
11:42:18	GOVI	On 02/02/2023		GOVI	1	20,000	0.00 Client	Sell
11:42:18	GOVI	On 02/02/2023		GOVI	1	80,000	0.00 Member	Buy
11:42:18	GOVI	On 02/02/2023		GOVI	1	80,000	0.00 Client	Sell
11:42:18	GOVI	On 02/02/2023		GOVI	1	60,000	0.00 Member	Buy
11:42:18	GOVI	On 02/02/2023		GOVI	1	60,000	0.00 Client	Sell
11:42:18	GOVI	On 02/02/2023		GOVI	1	20,000	0.00 Member	Buy
<b>Total for GOVI GOVI</b>					<b>10</b>	<b>640,000</b>	<b>0.00</b>	
11:45:05	I2038	On 04/05/2023		Bond Future	1	12,000,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:45:05	I2038	On 04/05/2023			Bond Future	1	12,000,000	0.00 Member	Sell
16:28:19	I2038	On 04/05/2023			Bond Future	1	12,000,000	0.00 Client	Sell
16:28:19	I2038	On 04/05/2023			Bond Future	1	12,000,000	0.00 Member	Buy
<b>Total for I2038 Bond Future</b>						<b>4</b>	<b>48,000,000</b>	<b>0.00</b>	
10:55:04	I2046	On 02/02/2023			Bond Future	1	4,000,000	0.00 Member	Sell
10:55:04	I2046	On 02/02/2023			Bond Future	1	4,000,000	0.00 Member	Buy
11:31:29	I2046	On 02/02/2023			Bond Future	1	4,000,000	0.00 Member	Buy
11:31:29	I2046	On 02/02/2023			Bond Future	1	4,000,000	0.00 Client	Sell
11:45:05	I2046	On 04/05/2023			Bond Future	1	74,200,000	0.00 Member	Buy
11:45:05	I2046	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Sell
16:31:31	I2046	On 04/05/2023			Bond Future	1	17,700,000	0.00 Member	Buy
16:31:31	I2046	On 04/05/2023			Bond Future	1	16,900,000	0.00 Member	Buy
16:31:31	I2046	On 04/05/2023			Bond Future	1	9,800,000	0.00 Client	Sell
16:31:31	I2046	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Sell
16:31:31	I2046	On 04/05/2023			Bond Future	1	1,300,000	0.00 Client	Sell
16:31:31	I2046	On 04/05/2023			Bond Future	1	900,000	0.00 Member	Buy
16:31:31	I2046	On 04/05/2023			Bond Future	1	14,000,000	0.00 Member	Buy
16:31:31	I2046	On 04/05/2023			Bond Future	1	14,000,000	0.00 Client	Sell
16:31:31	I2046	On 04/05/2023			Bond Future	1	10,000,000	0.00 Member	Buy
16:31:31	I2046	On 04/05/2023			Bond Future	1	10,000,000	0.00 Client	Sell
16:31:31	I2046	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Buy
16:31:31	I2046	On 04/05/2023			Bond Future	1	300,000	0.00 Client	Sell
16:31:31	I2046	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Buy
16:31:31	I2046	On 04/05/2023			Bond Future	1	1,300,000	0.00 Member	Buy
16:31:31	I2046	On 04/05/2023			Bond Future	1	9,800,000	0.00 Member	Sell
16:31:31	I2046	On 04/05/2023			Bond Future	1	2,900,000	0.00 Member	Buy
16:31:31	I2046	On 04/05/2023			Bond Future	1	2,900,000	0.00 Client	Sell
16:31:31	I2046	On 04/05/2023			Bond Future	1	2,900,000	0.00 Member	Sell
16:31:31	I2046	On 04/05/2023			Bond Future	1	16,900,000	0.00 Member	Sell
16:31:31	I2046	On 04/05/2023			Bond Future	1	14,000,000	0.00 Member	Sell
16:31:31	I2046	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Buy
16:31:31	I2046	On 04/05/2023			Bond Future	1	1,300,000	0.00 Member	Sell
16:31:31	I2046	On 04/05/2023			Bond Future	1	900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:31:31	I2046	On 04/05/2023			Bond Future	1	900,000	0.00 Member	Sell
16:31:31	I2046	On 04/05/2023			Bond Future	1	10,000,000	0.00 Member	Sell
16:31:31	I2046	On 04/05/2023			Bond Future	1	9,800,000	0.00 Member	Buy
16:31:31	I2046	On 04/05/2023			Bond Future	1	17,700,000	0.00 Member	Sell
16:31:31	I2046	On 04/05/2023			Bond Future	1	16,900,000	0.00 Client	Sell
16:31:31	I2046	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Sell
16:31:31	I2046	On 04/05/2023			Bond Future	1	17,700,000	0.00 Client	Sell
16:31:31	I2046	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Sell
16:31:31	I2046	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Sell
<b>Total for I2046 Bond Future</b>						<b>38</b>	<b>312,800,000</b>	<b>0.00</b>	
11:45:05	I2050	On 04/05/2023			Bond Future	1	22,300,000	0.00 Member	Buy
11:45:05	I2050	On 04/05/2023			Bond Future	1	3,400,000	0.00 Member	Sell
16:30:17	I2050	On 04/05/2023			Bond Future	1	14,000,000	0.00 Member	Buy
16:30:17	I2050	On 04/05/2023			Bond Future	1	14,000,000	0.00 Client	Sell
16:30:17	I2050	On 04/05/2023			Bond Future	1	14,000,000	0.00 Member	Sell
16:30:17	I2050	On 04/05/2023			Bond Future	1	4,900,000	0.00 Member	Buy
16:30:17	I2050	On 04/05/2023			Bond Future	1	4,900,000	0.00 Client	Sell
16:30:17	I2050	On 04/05/2023			Bond Future	1	4,900,000	0.00 Member	Sell
16:30:17	I2050	On 04/05/2023			Bond Future	1	3,400,000	0.00 Member	Buy
16:30:17	I2050	On 04/05/2023			Bond Future	1	3,400,000	0.00 Client	Sell
<b>Total for I2050 Bond Future</b>						<b>10</b>	<b>89,200,000</b>	<b>0.00</b>	
16:28:11	R186	On 02/02/2023			Bond Future	1	112,300,000	0.00 Member	Buy
17:02:20	R186	On 02/02/2023			Bond Future	1	800,000	0.00 Member	Sell
17:03:12	R186	On 02/02/2023			Bond Future	1	97,300,000	0.00 Member	Buy
17:03:12	R186	On 02/02/2023			Bond Future	1	97,300,000	0.00 Member	Sell
17:03:12	R186	On 02/02/2023			Bond Future	1	3,800,000	0.00 Member	Sell
17:03:12	R186	On 02/02/2023			Bond Future	1	800,000	0.00 Client	Sell
17:03:12	R186	On 02/02/2023			Bond Future	1	1,100,000	0.00 Member	Buy
17:03:12	R186	On 02/02/2023			Bond Future	1	9,300,000	0.00 Member	Buy
17:03:12	R186	On 02/02/2023			Bond Future	1	9,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:03:12	R186	On 02/02/2023			Bond Future	1	1,100,000	0.00 Member	Sell
17:03:12	R186	On 02/02/2023			Bond Future	1	9,300,000	0.00 Member	Sell
17:03:12	R186	On 02/02/2023			Bond Future	1	3,800,000	0.00 Client	Sell
17:03:12	R186	On 02/02/2023			Bond Future	1	1,100,000	0.00 Client	Sell
17:03:12	R186	On 02/02/2023			Bond Future	1	3,800,000	0.00 Member	Buy
17:03:12	R186	On 02/02/2023			Bond Future	1	800,000	0.00 Member	Buy
17:03:12	R186	On 02/02/2023			Bond Future	1	97,300,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>16</b>	<b>449,200,000</b>	<b>0.00</b>	
10:38:18	R2035	On 02/02/2023			Bond Future	1	162,300,000	0.00 Member	Sell
10:38:18	R2035	On 02/02/2023			Bond Future	1	17,600,000	0.00 Member	Sell
12:41:22	R2035	On 02/02/2023			Bond Future	1	17,600,000	0.00 Client	Buy
12:42:49	R2035	On 02/02/2023			Bond Future	1	64,400,000	0.00 Member	Buy
12:43:55	R2035	On 02/02/2023			Bond Future	1	3,800,000	0.00 Member	Buy
12:43:55	R2035	On 02/02/2023			Bond Future	1	78,000,000	0.00 Client	Buy
12:43:55	R2035	On 02/02/2023			Bond Future	1	5,700,000	0.00 Client	Buy
12:43:55	R2035	On 02/02/2023			Bond Future	1	5,700,000	0.00 Member	Buy
12:43:55	R2035	On 02/02/2023			Bond Future	1	10,400,000	0.00 Member	Buy
12:43:55	R2035	On 02/02/2023			Bond Future	1	78,000,000	0.00 Member	Buy
12:43:55	R2035	On 02/02/2023			Bond Future	1	5,700,000	0.00 Member	Sell
12:43:55	R2035	On 02/02/2023			Bond Future	1	64,400,000	0.00 Client	Buy
12:43:55	R2035	On 02/02/2023			Bond Future	1	10,400,000	0.00 Member	Sell
12:43:55	R2035	On 02/02/2023			Bond Future	1	78,000,000	0.00 Member	Sell
12:43:55	R2035	On 02/02/2023			Bond Future	1	3,800,000	0.00 Client	Buy
12:43:55	R2035	On 02/02/2023			Bond Future	1	10,400,000	0.00 Client	Buy
12:43:55	R2035	On 02/02/2023			Bond Future	1	64,400,000	0.00 Member	Sell
12:43:55	R2035	On 02/02/2023			Bond Future	1	3,800,000	0.00 Member	Sell
16:28:11	R2035	On 02/02/2023			Bond Future	1	150,000,000	0.00 Member	Sell
17:00:09	R2035	On 02/02/2023			Bond Future	1	59,600,000	0.00 Member	Buy
17:01:15	R2035	On 02/02/2023			Bond Future	1	3,500,000	0.00 Member	Buy
17:01:15	R2035	On 02/02/2023			Bond Future	1	9,600,000	0.00 Member	Sell
17:01:15	R2035	On 02/02/2023			Bond Future	1	9,600,000	0.00 Member	Buy
17:01:15	R2035	On 02/02/2023			Bond Future	1	72,000,000	0.00 Client	Buy
17:01:15	R2035	On 02/02/2023			Bond Future	1	59,600,000	0.00 Client	Buy





Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:28:48	R210	On 02/02/2023		Bond Future	1	1,600,000	0.00 Member	Buy
<b>Total for R210 Bond Future</b>					<b>10</b>	<b>80,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>164</b>	<b>2,702,040,000</b>	<b>0.00</b>	