



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 21/11/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:18:35	I2046	On 02/02/2023		Bond Future	1	47,000,000	0.00 Member	Sell
15:45:48	I2046	On 02/02/2023		Bond Future	1	47,000,000	0.00 Client	Buy
Total for I2046 Bond Future					2	94,000,000	0.00	
17:11:15	R2030	On 02/02/2023		Bond Future	1	753,500,000	0.00 Member	Buy
17:24:19	R2030	On 02/02/2023		Bond Future	1	1,900,000	0.00 Member	Sell
17:27:03	R2030	On 02/02/2023		Bond Future	1	8,900,000	0.00 Member	Sell
17:27:03	R2030	On 02/02/2023		Bond Future	1	8,900,000	0.00 Member	Buy
17:27:03	R2030	On 02/02/2023		Bond Future	1	8,900,000	0.00 Client	Sell
17:27:04	R2030	On 02/02/2023		Bond Future	1	477,700,000	0.00 Member	Buy
17:27:04	R2030	On 02/02/2023		Bond Future	1	21,700,000	0.00 Member	Buy
17:27:04	R2030	On 02/02/2023		Bond Future	1	21,700,000	0.00 Client	Sell
17:27:04	R2030	On 02/02/2023		Bond Future	1	14,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:27:04	R2030	On 02/02/2023			Bond Future	1	2,600,000	0.00 Client	Sell
17:27:04	R2030	On 02/02/2023			Bond Future	1	477,700,000	0.00 Client	Sell
17:27:04	R2030	On 02/02/2023			Bond Future	1	225,900,000	0.00 Member	Buy
17:27:04	R2030	On 02/02/2023			Bond Future	1	225,900,000	0.00 Member	Sell
17:27:04	R2030	On 02/02/2023			Bond Future	1	14,800,000	0.00 Client	Sell
17:27:04	R2030	On 02/02/2023			Bond Future	1	2,600,000	0.00 Member	Buy
17:27:04	R2030	On 02/02/2023			Bond Future	1	2,600,000	0.00 Member	Sell
17:27:04	R2030	On 02/02/2023			Bond Future	1	477,700,000	0.00 Member	Sell
17:27:04	R2030	On 02/02/2023			Bond Future	1	14,800,000	0.00 Member	Sell
17:27:04	R2030	On 02/02/2023			Bond Future	1	225,900,000	0.00 Client	Sell
17:27:04	R2030	On 02/02/2023			Bond Future	1	21,700,000	0.00 Member	Sell
17:27:04	R2030	On 02/02/2023			Bond Future	1	1,900,000	0.00 Client	Sell
17:27:04	R2030	On 02/02/2023			Bond Future	1	1,900,000	0.00 Member	Buy
Total for R2030 Bond Future						22	3,014,000,000	0.00	
11:36:47	R2032	On 02/02/2023			Bond Future	1	259,600,000	0.00 Member	Sell
12:07:45	R2032	On 02/02/2023			Bond Future	1	23,700,000	0.00 Member	Buy
12:18:40	R2032	On 02/02/2023			Bond Future	1	2,500,000	0.00 Client	Buy
12:18:40	R2032	On 02/02/2023			Bond Future	1	25,900,000	0.00 Member	Sell
12:18:40	R2032	On 02/02/2023			Bond Future	1	23,700,000	0.00 Member	Sell
12:18:40	R2032	On 02/02/2023			Bond Future	1	23,700,000	0.00 Client	Buy
12:18:40	R2032	On 02/02/2023			Bond Future	1	8,900,000	0.00 Member	Sell
12:18:40	R2032	On 02/02/2023			Bond Future	1	2,500,000	0.00 Member	Sell
12:18:40	R2032	On 02/02/2023			Bond Future	1	2,500,000	0.00 Member	Sell
12:18:40	R2032	On 02/02/2023			Bond Future	1	2,500,000	0.00 Client	Buy
12:18:40	R2032	On 02/02/2023			Bond Future	1	3,000,000	0.00 Member	Sell
12:18:40	R2032	On 02/02/2023			Bond Future	1	178,000,000	0.00 Client	Buy
12:18:40	R2032	On 02/02/2023			Bond Future	1	25,900,000	0.00 Client	Buy
12:18:40	R2032	On 02/02/2023			Bond Future	1	4,400,000	0.00 Member	Buy
12:18:40	R2032	On 02/02/2023			Bond Future	1	8,700,000	0.00 Client	Buy
12:18:40	R2032	On 02/02/2023			Bond Future	1	3,000,000	0.00 Member	Buy
12:18:40	R2032	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Buy
12:18:40	R2032	On 02/02/2023			Bond Future	1	8,900,000	0.00 Member	Buy
12:18:40	R2032	On 02/02/2023			Bond Future	1	178,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:18:40	R2032	On 02/02/2023			Bond Future	1	178,000,000	0.00 Member	Buy
12:18:40	R2032	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Buy
12:18:40	R2032	On 02/02/2023			Bond Future	1	4,400,000	0.00 Member	Sell
12:18:40	R2032	On 02/02/2023			Bond Future	1	4,400,000	0.00 Client	Buy
12:18:40	R2032	On 02/02/2023			Bond Future	1	2,500,000	0.00 Member	Buy
12:18:40	R2032	On 02/02/2023			Bond Future	1	1,000,000	0.00 Client	Buy
12:18:40	R2032	On 02/02/2023			Bond Future	1	8,900,000	0.00 Client	Buy
12:18:40	R2032	On 02/02/2023			Bond Future	1	2,500,000	0.00 Member	Buy
12:18:40	R2032	On 02/02/2023			Bond Future	1	25,900,000	0.00 Member	Buy
12:18:40	R2032	On 02/02/2023			Bond Future	1	8,700,000	0.00 Member	Buy
12:18:40	R2032	On 02/02/2023			Bond Future	1	8,700,000	0.00 Member	Sell
12:18:40	R2032	On 02/02/2023			Bond Future	1	3,000,000	0.00 Client	Buy
12:18:40	R2032	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Sell
12:18:40	R2032	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Sell
12:18:40	R2032	On 02/02/2023			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R2032 Bond Future						34	1,038,400,000	0.00	
13:16:38	R2037	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
13:16:38	R2037	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
13:21:37	R2037	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Sell
13:21:37	R2037	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
15:51:29	R2037	On 02/02/2023			Bond Future	1	4,800,000	0.00 Member	Buy
15:51:29	R2037	On 02/02/2023			Bond Future	1	4,800,000	0.00 Member	Sell
16:27:56	R2037	On 02/02/2023			Bond Future	1	4,600,000	0.00 Member	Buy
16:27:56	R2037	On 02/02/2023			Bond Future	1	4,800,000	0.00 Member	Sell
16:33:38	R2037	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Buy
16:33:38	R2037	On 02/02/2023			Bond Future	1	4,600,000	0.00 Member	Sell
16:33:38	R2037	On 02/02/2023			Bond Future	1	4,600,000	0.00 Client	Buy
16:33:38	R2037	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
16:33:38	R2037	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
Total for R2037 Bond Future						13	29,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:16:38	R2040	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Buy
13:16:38	R2040	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Sell
13:23:47	R2040	On 02/02/2023			Bond Future	1	400,000	0.00 Client	Sell
13:23:47	R2040	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Buy
15:38:01	R2040	On 02/02/2023			Bond Future	1	2,100,000	0.00 Member	Sell
15:38:01	R2040	On 02/02/2023			Bond Future	1	2,100,000	0.00 Member	Buy
15:51:29	R2040	On 02/02/2023			Bond Future	1	8,800,000	0.00 Member	Buy
15:51:29	R2040	On 02/02/2023			Bond Future	1	8,800,000	0.00 Member	Sell
15:52:55	R2040	On 02/02/2023			Bond Future	1	2,100,000	0.00 Client	Sell
15:52:55	R2040	On 02/02/2023			Bond Future	1	2,100,000	0.00 Member	Buy
17:06:06	R2040	On 02/02/2023			Bond Future	1	8,800,000	0.00 Client	Buy
17:06:06	R2040	On 02/02/2023			Bond Future	1	8,800,000	0.00 Member	Sell
Total for R2040 Bond Future						12	45,200,000	0.00	
13:16:38	R2044	On 02/02/2023			Bond Future	1	600,000	0.00 Member	Buy
13:16:38	R2044	On 02/02/2023			Bond Future	1	600,000	0.00 Member	Sell
13:25:38	R2044	On 02/02/2023			Bond Future	1	600,000	0.00 Client	Sell
13:25:38	R2044	On 02/02/2023			Bond Future	1	600,000	0.00 Member	Buy
15:38:01	R2044	On 02/02/2023			Bond Future	1	5,300,000	0.00 Member	Sell
15:38:01	R2044	On 02/02/2023			Bond Future	1	5,300,000	0.00 Member	Buy
15:51:29	R2044	On 02/02/2023			Bond Future	1	16,500,000	0.00 Member	Buy
15:51:29	R2044	On 02/02/2023			Bond Future	1	16,500,000	0.00 Member	Sell
15:53:14	R2044	On 02/02/2023			Bond Future	1	5,300,000	0.00 Client	Sell
15:53:14	R2044	On 02/02/2023			Bond Future	1	5,300,000	0.00 Member	Buy
17:06:06	R2044	On 02/02/2023			Bond Future	1	16,500,000	0.00 Client	Buy
17:06:06	R2044	On 02/02/2023			Bond Future	1	16,500,000	0.00 Member	Sell
Total for R2044 Bond Future						12	89,600,000	0.00	
15:36:11	R213	On 02/02/2023			Bond Future	1	2,200,000	0.00 Member	Buy
17:52:15	R213	On 02/02/2023			Bond Future	1	2,200,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R213 Bond Future				2	4,400,000		0.00
	Grand Total for all Instruments				97	4,315,200,000		0.00