



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 07/03/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:55:37	R186	On 02/11/2023		Bond Future	1	36,000,000	0.00 Member	Sell
10:55:37	R186	On 02/11/2023		Bond Future	1	36,000,000	0.00 Member	Buy
11:51:06	R186	On 02/11/2023		Bond Future	1	36,000,000	0.00 Member	Sell
11:51:06	R186	On 02/11/2023		Bond Future	1	36,000,000	0.00 Client	Buy
16:46:56	R186	On 04/05/2023		Bond Future	1	35,700,000	0.00 Member	Sell
16:46:56	R186	On 04/05/2023		Bond Future	1	35,700,000	0.00 Member	Buy
17:22:21	R186	On 04/05/2023		Bond Future	1	2,300,000	0.00 Member	Buy
17:23:06	R186	On 04/05/2023		Bond Future	1	33,400,000	0.00 Member	Buy
17:23:06	R186	On 04/05/2023		Bond Future	1	33,400,000	0.00 Client	Buy
17:23:06	R186	On 04/05/2023		Bond Future	1	2,300,000	0.00 Member	Sell
17:23:06	R186	On 04/05/2023		Bond Future	1	33,400,000	0.00 Member	Sell
17:23:06	R186	On 04/05/2023		Bond Future	1	2,300,000	0.00 Client	Buy
17:24:09	R186	On 04/05/2023		Bond Future	1	32,100,000	0.00 Member	Sell
17:24:53	R186	On 04/05/2023		Bond Future	1	2,100,000	0.00 Member	Buy
17:24:53	R186	On 04/05/2023		Bond Future	1	2,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:24:53	R186	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Sell
17:24:53	R186	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Buy
17:24:53	R186	On 04/05/2023			Bond Future	1	32,100,000	0.00 Member	Buy
17:24:53	R186	On 04/05/2023			Bond Future	1	1,500,000	0.00 Client	Sell
17:24:53	R186	On 04/05/2023			Bond Future	1	2,100,000	0.00 Client	Sell
17:24:53	R186	On 04/05/2023			Bond Future	1	32,100,000	0.00 Client	Sell
Total for R186 Bond Future						21	429,600,000	0.00	
14:37:40	R2030	On 04/05/2023			Bond Future	1	6,400,000	0.00 Member	Buy
14:41:55	R2030	On 04/05/2023			Bond Future	1	6,400,000	0.00 Client	Sell
14:49:45	R2030	On 02/11/2023			Bond Future	1	1,500,000	0.00 Member	Buy
14:49:45	R2030	On 02/11/2023			Bond Future	1	1,500,000	0.00 Member	Sell
14:53:55	R2030	On 02/11/2023			Bond Future	1	1,500,000	0.00 Member	Buy
14:53:55	R2030	On 02/11/2023			Bond Future	1	1,500,000	0.00 Client	Sell
16:28:29	R2030	On 03/08/2023			Bond Future	1	50,000,000	0.00 Member	Sell
16:28:29	R2030	On 03/08/2023			Bond Future	1	50,000,000	0.00 Member	Buy
16:45:17	R2030	On 03/08/2023			Bond Future	1	50,000,000	0.00 Member	Sell
16:45:17	R2030	On 03/08/2023			Bond Future	1	50,000,000	0.00 Client	Buy
Total for R2030 Bond Future						10	218,800,000	0.00	
10:55:37	R2032	On 02/11/2023			Bond Future	1	2,800,000	0.00 Member	Sell
10:55:37	R2032	On 02/11/2023			Bond Future	1	2,800,000	0.00 Member	Buy
11:51:35	R2032	On 02/11/2023			Bond Future	1	2,800,000	0.00 Client	Buy
11:51:35	R2032	On 02/11/2023			Bond Future	1	2,800,000	0.00 Member	Sell
17:24:44	R2032	On 04/05/2023			Bond Future	1	153,900,000	0.00 Member	Buy
17:37:21	R2032	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Sell
17:41:02	R2032	On 04/05/2023			Bond Future	1	127,600,000	0.00 Client	Sell
17:41:02	R2032	On 04/05/2023			Bond Future	1	1,600,000	0.00 Client	Sell
17:41:02	R2032	On 04/05/2023			Bond Future	1	9,200,000	0.00 Member	Buy
17:41:02	R2032	On 04/05/2023			Bond Future	1	10,100,000	0.00 Member	Sell
17:41:02	R2032	On 04/05/2023			Bond Future	1	127,600,000	0.00 Member	Buy
17:41:02	R2032	On 04/05/2023			Bond Future	1	9,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:41:02	R2032	On 04/05/2023			Bond Future	1	3,900,000	0.00 Client	Sell
17:41:02	R2032	On 04/05/2023			Bond Future	1	127,600,000	0.00 Member	Sell
17:41:02	R2032	On 04/05/2023			Bond Future	1	10,100,000	0.00 Member	Buy
17:41:02	R2032	On 04/05/2023			Bond Future	1	10,100,000	0.00 Client	Sell
17:41:02	R2032	On 04/05/2023			Bond Future	1	9,200,000	0.00 Member	Sell
17:41:02	R2032	On 04/05/2023			Bond Future	1	3,900,000	0.00 Member	Buy
17:41:02	R2032	On 04/05/2023			Bond Future	1	3,900,000	0.00 Member	Sell
17:41:02	R2032	On 04/05/2023			Bond Future	1	1,600,000	0.00 Member	Buy
17:41:02	R2032	On 04/05/2023			Bond Future	1	1,600,000	0.00 Member	Sell
17:41:03	R2032	On 04/05/2023			Bond Future	1	1,500,000	0.00 Client	Sell
17:41:03	R2032	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Buy
Total for R2032 Bond Future						23	626,800,000	0.00	
10:55:37	R2035	On 02/11/2023			Bond Future	1	3,000,000	0.00 Member	Sell
10:55:37	R2035	On 02/11/2023			Bond Future	1	3,000,000	0.00 Member	Buy
11:53:07	R2035	On 02/11/2023			Bond Future	1	3,000,000	0.00 Client	Buy
11:53:07	R2035	On 02/11/2023			Bond Future	1	3,000,000	0.00 Member	Sell
Total for R2035 Bond Future						4	12,000,000	0.00	
9:18:50	R2037	On 04/05/2023			Bond Future	1	27,000,000	0.00 Member	Sell
10:24:45	R2037	On 04/05/2023			Bond Future	1	1,700,000	0.00 Member	Buy
10:28:42	R2037	On 04/05/2023			Bond Future	1	25,300,000	0.00 Member	Buy
10:28:42	R2037	On 04/05/2023			Bond Future	1	25,300,000	0.00 Client	Buy
10:28:42	R2037	On 04/05/2023			Bond Future	1	25,300,000	0.00 Member	Sell
10:28:42	R2037	On 04/05/2023			Bond Future	1	1,700,000	0.00 Member	Sell
10:28:42	R2037	On 04/05/2023			Bond Future	1	1,700,000	0.00 Client	Buy
Total for R2037 Bond Future						7	108,000,000	0.00	
9:18:50	R2040	On 04/05/2023			Bond Future	1	50,000,000	0.00 Member	Buy
10:25:11	R2040	On 04/05/2023			Bond Future	1	3,100,000	0.00 Member	Sell
10:29:28	R2040	On 04/05/2023			Bond Future	1	46,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:29:28	R2040	On 04/05/2023			Bond Future	1	46,900,000	0.00 Client	Sell
10:29:28	R2040	On 04/05/2023			Bond Future	1	46,900,000	0.00 Member	Buy
10:29:28	R2040	On 04/05/2023			Bond Future	1	3,100,000	0.00 Member	Buy
10:29:28	R2040	On 04/05/2023			Bond Future	1	3,100,000	0.00 Client	Sell
11:35:16	R2040	On 03/08/2023			Bond Future	1	14,500,000	0.00 Member	Buy
11:35:16	R2040	On 03/08/2023			Bond Future	1	14,500,000	0.00 Member	Sell
11:45:26	R2040	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Buy
11:45:26	R2040	On 03/08/2023			Bond Future	1	14,500,000	0.00 Member	Sell
11:57:43	R2040	On 04/05/2023			Bond Future	1	15,600,000	0.00 Member	Sell
11:57:43	R2040	On 04/05/2023			Bond Future	1	15,600,000	0.00 Member	Buy
12:04:32	R2040	On 04/05/2023			Bond Future	1	15,600,000	0.00 Member	Sell
12:04:32	R2040	On 04/05/2023			Bond Future	1	15,600,000	0.00 Client	Buy
16:11:23	R2040	On 03/08/2023			Bond Future	1	8,400,000	0.00 Client	Buy
16:11:23	R2040	On 03/08/2023			Bond Future	1	1,500,000	0.00 Member	Sell
16:11:23	R2040	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Sell
16:11:23	R2040	On 03/08/2023			Bond Future	1	700,000	0.00 Client	Buy
16:11:23	R2040	On 03/08/2023			Bond Future	1	8,400,000	0.00 Member	Sell
16:11:23	R2040	On 03/08/2023			Bond Future	1	1,500,000	0.00 Member	Buy
16:11:23	R2040	On 03/08/2023			Bond Future	1	500,000	0.00 Client	Buy
16:11:23	R2040	On 03/08/2023			Bond Future	1	600,000	0.00 Client	Buy
16:11:23	R2040	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Buy
16:11:23	R2040	On 03/08/2023			Bond Future	1	8,400,000	0.00 Member	Buy
16:11:23	R2040	On 03/08/2023			Bond Future	1	2,300,000	0.00 Member	Buy
16:11:23	R2040	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Sell
16:11:23	R2040	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Buy
16:11:23	R2040	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Sell
16:11:23	R2040	On 03/08/2023			Bond Future	1	2,300,000	0.00 Member	Sell
16:11:23	R2040	On 03/08/2023			Bond Future	1	2,300,000	0.00 Client	Buy
16:11:23	R2040	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Sell
16:11:23	R2040	On 03/08/2023			Bond Future	1	500,000	0.00 Client	Buy
16:11:23	R2040	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Buy
16:11:23	R2040	On 03/08/2023			Bond Future	1	1,500,000	0.00 Client	Buy
Total for R2040 Bond Future						35	349,400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:18:50	R2044	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Sell
10:25:42	R2044	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Buy
10:30:04	R2044	On 04/05/2023			Bond Future	1	23,500,000	0.00 Member	Sell
10:30:04	R2044	On 04/05/2023			Bond Future	1	23,500,000	0.00 Member	Buy
10:30:04	R2044	On 04/05/2023			Bond Future	1	23,500,000	0.00 Client	Buy
10:30:04	R2044	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Sell
10:30:04	R2044	On 04/05/2023			Bond Future	1	1,500,000	0.00 Client	Buy
Total for R2044 Bond Future						7	100,000,000	0.00	
11:57:43	R2048	On 04/05/2023			Bond Future	1	28,800,000	0.00 Member	Sell
11:57:43	R2048	On 04/05/2023			Bond Future	1	28,800,000	0.00 Member	Buy
12:04:08	R2048	On 04/05/2023			Bond Future	1	28,800,000	0.00 Member	Sell
12:04:08	R2048	On 04/05/2023			Bond Future	1	28,800,000	0.00 Client	Buy
15:00:16	R2048	On 04/05/2023			Bond Future	1	126,300,000	0.00 Member	Buy
15:42:34	R2048	On 04/05/2023			Bond Future	1	126,300,000	0.00 Member	Sell
15:43:18	R2048	On 04/05/2023			Bond Future	1	126,300,000	0.00 Member	Buy
15:43:18	R2048	On 04/05/2023			Bond Future	1	126,300,000	0.00 Client	Sell
Total for R2048 Bond Future						8	620,400,000	0.00	
Grand Total for all Instruments						115	2,465,000,000	0.00	