



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 15/05/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:08:53	R186	On 03/08/2023		Bond Future	1	99,400,000	0.00 Member	Buy
16:53:27	R186	On 03/08/2023		Bond Future	1	75,500,000	0.00 Member	Sell
17:00:26	R186	On 03/08/2023		Bond Future	1	4,400,000	0.00 Member	Buy
17:00:26	R186	On 03/08/2023		Bond Future	1	7,200,000	0.00 Member	Buy
17:00:26	R186	On 03/08/2023		Bond Future	1	1,000,000	0.00 Member	Buy
17:00:26	R186	On 03/08/2023		Bond Future	1	2,900,000	0.00 Member	Sell
17:00:26	R186	On 03/08/2023		Bond Future	1	1,000,000	0.00 Member	Sell
17:00:26	R186	On 03/08/2023		Bond Future	1	1,000,000	0.00 Client	Sell
17:00:26	R186	On 03/08/2023		Bond Future	1	75,500,000	0.00 Client	Sell
17:00:26	R186	On 03/08/2023		Bond Future	1	4,900,000	0.00 Client	Sell
17:00:26	R186	On 03/08/2023		Bond Future	1	2,900,000	0.00 Client	Sell
17:00:26	R186	On 03/08/2023		Bond Future	1	4,900,000	0.00 Member	Buy
17:00:26	R186	On 03/08/2023		Bond Future	1	4,900,000	0.00 Member	Sell
17:00:26	R186	On 03/08/2023		Bond Future	1	800,000	0.00 Member	Buy
17:00:26	R186	On 03/08/2023		Bond Future	1	800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:24:57	R2032	On 02/05/2024	10.65	Call	Bond Future	1	61,200,000	0.00 Member	Sell
13:24:57	R2032	On 02/05/2024	10.65	Call	Bond Future	1	7,200,000	0.00 Member	Buy
13:24:57	R2032	On 02/05/2024	10.65	Call	Bond Future	1	7,200,000	0.00 Client	Sell
13:24:57	R2032	On 02/05/2024	10.65	Call	Bond Future	1	61,200,000	0.00 Member	Buy
13:24:57	R2032	On 02/05/2024	10.65	Call	Bond Future	1	61,200,000	0.00 Client	Sell
13:24:57	R2032	On 02/05/2024	10.65	Call	Bond Future	1	35,800,000	0.00 Member	Buy
13:24:57	R2032	On 02/05/2024	10.65	Call	Bond Future	1	35,800,000	0.00 Client	Sell
13:24:57	R2032	On 02/05/2024	10.65	Call	Bond Future	1	5,900,000	0.00 Member	Buy
13:24:57	R2032	On 02/05/2024	10.65	Call	Bond Future	1	5,900,000	0.00 Client	Sell
13:24:57	R2032	On 02/05/2024	10.65	Call	Bond Future	1	11,300,000	0.00 Member	Buy
13:24:57	R2032	On 02/05/2024	10.65	Call	Bond Future	1	11,300,000	0.00 Client	Sell
13:24:57	R2032	On 02/05/2024	10.65	Call	Bond Future	1	35,800,000	0.00 Member	Sell
13:24:57	R2032	On 02/05/2024	10.65	Call	Bond Future	1	11,300,000	0.00 Member	Sell
13:24:57	R2032	On 02/05/2024	10.65	Call	Bond Future	1	7,200,000	0.00 Member	Sell
13:24:57	R2032	On 02/05/2024	10.65	Call	Bond Future	1	5,900,000	0.00 Member	Sell
13:25:06	R2032	On 02/05/2024	11.35	Call	Bond Future	1	7,200,000	0.00 Client	Buy
13:25:06	R2032	On 02/05/2024	11.35	Call	Bond Future	1	11,300,000	0.00 Member	Sell
13:25:06	R2032	On 02/05/2024	11.35	Call	Bond Future	1	11,300,000	0.00 Member	Buy
13:25:06	R2032	On 02/05/2024	11.35	Call	Bond Future	1	61,200,000	0.00 Client	Buy
13:25:06	R2032	On 02/05/2024	11.35	Call	Bond Future	1	7,200,000	0.00 Member	Sell
13:25:06	R2032	On 02/05/2024	11.35	Call	Bond Future	1	35,800,000	0.00 Member	Sell
13:25:06	R2032	On 02/05/2024	11.35	Call	Bond Future	1	35,800,000	0.00 Client	Buy
13:25:06	R2032	On 02/05/2024	11.35	Call	Bond Future	1	35,800,000	0.00 Member	Buy
13:25:06	R2032	On 02/05/2024	11.35	Call	Bond Future	1	11,300,000	0.00 Client	Buy
13:25:06	R2032	On 02/05/2024	11.35	Call	Bond Future	1	7,200,000	0.00 Member	Buy
13:25:06	R2032	On 02/05/2024	11.35	Call	Bond Future	1	5,900,000	0.00 Member	Sell
13:25:06	R2032	On 02/05/2024	11.35	Call	Bond Future	1	5,900,000	0.00 Client	Buy
13:25:06	R2032	On 02/05/2024	11.35	Call	Bond Future	1	5,900,000	0.00 Member	Buy
13:25:06	R2032	On 02/05/2024	11.35	Call	Bond Future	1	61,200,000	0.00 Member	Buy
13:25:06	R2032	On 02/05/2024	11.35	Call	Bond Future	1	61,200,000	0.00 Member	Sell
13:25:15	R2032	On 02/05/2024	13.35	Put	Bond Future	1	11,300,000	0.00 Client	Sell
13:25:15	R2032	On 02/05/2024	13.35	Put	Bond Future	1	7,200,000	0.00 Member	Buy
13:25:15	R2032	On 02/05/2024	13.35	Put	Bond Future	1	7,200,000	0.00 Client	Sell
13:25:15	R2032	On 02/05/2024	13.35	Put	Bond Future	1	5,900,000	0.00 Member	Buy
13:25:15	R2032	On 02/05/2024	13.35	Put	Bond Future	1	35,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:25:15	R2032	On 02/05/2024	13.35	Put	Bond Future	1	35,800,000	0.00 Client	Sell
13:25:15	R2032	On 02/05/2024	13.35	Put	Bond Future	1	11,300,000	0.00 Member	Buy
13:25:15	R2032	On 02/05/2024	13.35	Put	Bond Future	1	61,200,000	0.00 Member	Buy
13:25:15	R2032	On 02/05/2024	13.35	Put	Bond Future	1	61,200,000	0.00 Client	Sell
13:25:15	R2032	On 02/05/2024	13.35	Put	Bond Future	1	7,200,000	0.00 Member	Sell
13:25:15	R2032	On 02/05/2024	13.35	Put	Bond Future	1	5,900,000	0.00 Client	Sell
13:25:15	R2032	On 02/05/2024	13.35	Put	Bond Future	1	5,900,000	0.00 Member	Sell
13:25:15	R2032	On 02/05/2024	13.35	Put	Bond Future	1	61,200,000	0.00 Member	Sell
13:25:15	R2032	On 02/05/2024	13.35	Put	Bond Future	1	35,800,000	0.00 Member	Sell
13:25:15	R2032	On 02/05/2024	13.35	Put	Bond Future	1	11,300,000	0.00 Member	Sell
14:45:48	R2032	On 03/08/2023			Bond Future	1	451,600,000	0.00 Member	Sell
14:58:42	R2032	On 01/02/2024	12.50	Put	Bond Future	1	20,000,000	0.00 Member	Buy
14:58:42	R2032	On 01/02/2024	10.78	Call	Bond Future	1	20,000,000	0.00 Member	Buy
14:58:42	R2032	On 01/02/2024	11.75	Put	Bond Future	1	20,000,000	0.00 Member	Sell
15:47:30	R2032	On 03/08/2023			Bond Future	1	415,000,000	0.00 Member	Buy
15:48:43	R2032	On 03/08/2023			Bond Future	1	34,300,000	0.00 Member	Sell
15:48:43	R2032	On 03/08/2023			Bond Future	1	34,300,000	0.00 Client	Buy
15:48:43	R2032	On 03/08/2023			Bond Future	1	34,300,000	0.00 Member	Buy
15:48:43	R2032	On 03/08/2023			Bond Future	1	2,300,000	0.00 Member	Sell
15:48:43	R2032	On 03/08/2023			Bond Future	1	2,300,000	0.00 Member	Buy
15:48:43	R2032	On 03/08/2023			Bond Future	1	415,000,000	0.00 Member	Sell
15:48:43	R2032	On 03/08/2023			Bond Future	1	415,000,000	0.00 Client	Buy
15:48:43	R2032	On 03/08/2023			Bond Future	1	2,300,000	0.00 Client	Buy
16:18:50	R2032	On 01/02/2024	12.50	Put	Bond Future	1	20,000,000	0.00 Client	Sell
16:19:32	R2032	On 01/02/2024	11.75	Put	Bond Future	1	20,000,000	0.00 Client	Buy
16:20:09	R2032	On 01/02/2024	10.78	Call	Bond Future	1	20,000,000	0.00 Client	Sell
Total for R2032 Bond Future						73	4,514,800,000	0.00	
14:44:05	R2035	On 02/11/2023			Bond Future	1	500,000	0.00 Member	Buy
14:44:05	R2035	On 02/11/2023			Bond Future	1	500,000	0.00 Member	Sell
14:48:26	R2035	On 02/11/2023			Bond Future	1	500,000	0.00 Member	Buy
14:48:26	R2035	On 02/11/2023			Bond Future	1	500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2035 Bond Future						4	2,000,000	0.00	
12:11:23	R2044	On 03/08/2023			Bond Future	1	6,500,000	0.00 Member	Sell
12:11:23	R2044	On 03/08/2023			Bond Future	1	6,500,000	0.00 Member	Buy
12:14:14	R2044	On 03/08/2023			Bond Future	1	6,500,000	0.00 Client	Buy
12:14:14	R2044	On 03/08/2023			Bond Future	1	6,500,000	0.00 Member	Sell
Total for R2044 Bond Future						4	26,000,000	0.00	
16:18:48	R209	On 03/08/2023			Bond Future	1	88,000,000	0.00 Member	Sell
16:18:48	R209	On 03/08/2023			Bond Future	1	88,000,000	0.00 Member	Buy
17:25:43	R209	On 03/08/2023			Bond Future	1	88,000,000	0.00 Member	Buy
17:25:43	R209	On 03/08/2023			Bond Future	1	88,000,000	0.00 Client	Sell
Total for R209 Bond Future						4	352,000,000	0.00	
Grand Total for all Instruments						116	5,412,400,000	0.00	