



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 10/02/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:11:00	ALBI	On 04/05/2023		Index Future	1	80,000	0.00 Member	Buy
15:11:44	ALBI	On 04/05/2023		Index Future	1	80,000	0.00 Member	Sell
15:13:00	ALBI	On 04/05/2023		Index Future	1	80,000	0.00 Member	Buy
15:18:22	ALBI	On 04/05/2023		Index Future	1	80,000	0.00 Client	Sell
Total for ALBI Index Future					4	320,000	0.00	
11:40:57	R2030	On 04/05/2023		Bond Future	1	21,300,000	0.00 Member	Buy
11:40:57	R2030	On 04/05/2023		Bond Future	1	21,300,000	0.00 Member	Sell
12:04:51	R2030	On 04/05/2023		Bond Future	1	21,300,000	0.00 Client	Buy
12:04:51	R2030	On 04/05/2023		Bond Future	1	21,300,000	0.00 Member	Sell
Total for R2030 Bond Future					4	85,200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:40:57	R2032	On 04/05/2023			Bond Future	1	26,100,000	0.00 Member	Buy
11:40:57	R2032	On 04/05/2023			Bond Future	1	26,100,000	0.00 Member	Sell
12:05:06	R2032	On 04/05/2023			Bond Future	1	26,100,000	0.00 Member	Sell
12:05:06	R2032	On 04/05/2023			Bond Future	1	26,100,000	0.00 Client	Buy
Total for R2032 Bond Future						4	104,400,000	0.00	
10:35:36	R2035	On 04/05/2023			Bond Future	1	31,000,000	0.00 Member	Sell
10:35:36	R2035	On 04/05/2023			Bond Future	1	1,000,000	0.00 Member	Buy
11:06:59	R2035	On 04/05/2023			Bond Future	1	4,300,000	0.00 Member	Buy
11:06:59	R2035	On 04/05/2023			Bond Future	1	25,700,000	0.00 Member	Sell
11:06:59	R2035	On 04/05/2023			Bond Future	1	25,700,000	0.00 Client	Buy
11:06:59	R2035	On 04/05/2023			Bond Future	1	4,300,000	0.00 Member	Sell
11:06:59	R2035	On 04/05/2023			Bond Future	1	4,300,000	0.00 Client	Buy
11:06:59	R2035	On 04/05/2023			Bond Future	1	1,000,000	0.00 Member	Sell
11:06:59	R2035	On 04/05/2023			Bond Future	1	1,000,000	0.00 Client	Buy
11:06:59	R2035	On 04/05/2023			Bond Future	1	25,700,000	0.00 Member	Buy
11:40:57	R2035	On 04/05/2023			Bond Future	1	34,000,000	0.00 Member	Buy
11:40:57	R2035	On 04/05/2023			Bond Future	1	34,000,000	0.00 Member	Sell
12:05:23	R2035	On 04/05/2023			Bond Future	1	34,000,000	0.00 Member	Sell
12:05:23	R2035	On 04/05/2023			Bond Future	1	34,000,000	0.00 Client	Buy
Total for R2035 Bond Future						14	260,000,000	0.00	
9:24:34	R2037	On 04/05/2023			Bond Future	1	600,000	0.00 Member	Buy
9:24:34	R2037	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Buy
9:24:34	R2037	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Sell
9:24:34	R2037	On 03/08/2023			Bond Future	1	131,300,000	0.00 Member	Sell
11:11:02	R2037	On 04/05/2023			Bond Future	1	900,000	0.00 Member	Buy
11:11:02	R2037	On 04/05/2023			Bond Future	1	600,000	0.00 Member	Sell
11:11:02	R2037	On 04/05/2023			Bond Future	1	600,000	0.00 Client	Buy
11:11:02	R2037	On 04/05/2023			Bond Future	1	900,000	0.00 Member	Sell
11:11:02	R2037	On 04/05/2023			Bond Future	1	900,000	0.00 Client	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	36,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:11:24	R2037	On 03/08/2023			Bond Future	1	36,300,000	0.00 Member	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	31,800,000	0.00 Client	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	800,000	0.00 Client	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	400,000	0.00 Client	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	20,000,000	0.00 Client	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	20,000,000	0.00 Member	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	18,600,000	0.00 Member	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	18,600,000	0.00 Member	Sell
11:11:24	R2037	On 03/08/2023			Bond Future	1	2,200,000	0.00 Member	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	8,200,000	0.00 Member	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	8,000,000	0.00 Client	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	8,000,000	0.00 Member	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	31,800,000	0.00 Member	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	20,000,000	0.00 Member	Sell
11:11:24	R2037	On 03/08/2023			Bond Future	1	36,300,000	0.00 Client	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	1,700,000	0.00 Member	Sell
11:11:24	R2037	On 03/08/2023			Bond Future	1	1,700,000	0.00 Member	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	2,600,000	0.00 Member	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	2,200,000	0.00 Client	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	2,600,000	0.00 Client	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	2,200,000	0.00 Member	Sell
11:11:24	R2037	On 03/08/2023			Bond Future	1	8,200,000	0.00 Member	Sell
11:11:24	R2037	On 03/08/2023			Bond Future	1	8,200,000	0.00 Client	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	8,000,000	0.00 Member	Sell
11:11:24	R2037	On 03/08/2023			Bond Future	1	31,800,000	0.00 Member	Sell
11:11:24	R2037	On 03/08/2023			Bond Future	1	18,600,000	0.00 Client	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	600,000	0.00 Client	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Sell
11:11:24	R2037	On 03/08/2023			Bond Future	1	1,700,000	0.00 Client	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Sell
11:11:24	R2037	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Sell
11:11:24	R2037	On 03/08/2023			Bond Future	1	2,600,000	0.00 Member	Sell
11:11:24	R2037	On 03/08/2023			Bond Future	1	600,000	0.00 Member	Buy
11:11:24	R2037	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:11:25	R2037	On 03/08/2023			Bond Future	1	100,000	0.00 Client	Buy
11:11:25	R2037	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Sell
11:40:57	R2037	On 04/05/2023			Bond Future	1	34,000,000	0.00 Member	Buy
11:40:57	R2037	On 04/05/2023			Bond Future	1	34,000,000	0.00 Member	Sell
12:05:37	R2037	On 04/05/2023			Bond Future	1	34,000,000	0.00 Client	Buy
12:05:37	R2037	On 04/05/2023			Bond Future	1	34,000,000	0.00 Member	Sell
Total for R2037 Bond Future						51	667,200,000	0.00	
14:08:58	R209	On 02/11/2023			Bond Future	1	74,800,000	0.00 Member	Buy
14:08:58	R209	On 02/11/2023			Bond Future	1	45,600,000	0.00 Member	Sell
14:11:40	R209	On 02/11/2023			Bond Future	1	7,200,000	0.00 Member	Buy
14:11:40	R209	On 02/11/2023			Bond Future	1	7,200,000	0.00 Client	Sell
14:11:40	R209	On 02/11/2023			Bond Future	1	2,600,000	0.00 Member	Sell
14:11:40	R209	On 02/11/2023			Bond Future	1	1,800,000	0.00 Member	Sell
14:11:40	R209	On 02/11/2023			Bond Future	1	9,100,000	0.00 Member	Sell
14:11:40	R209	On 02/11/2023			Bond Future	1	9,100,000	0.00 Client	Sell
14:11:40	R209	On 02/11/2023			Bond Future	1	1,800,000	0.00 Client	Sell
14:11:40	R209	On 02/11/2023			Bond Future	1	6,800,000	0.00 Member	Buy
14:11:40	R209	On 02/11/2023			Bond Future	1	6,800,000	0.00 Member	Sell
14:11:40	R209	On 02/11/2023			Bond Future	1	7,200,000	0.00 Member	Sell
14:11:40	R209	On 02/11/2023			Bond Future	1	6,800,000	0.00 Client	Sell
14:11:40	R209	On 02/11/2023			Bond Future	1	9,100,000	0.00 Member	Buy
14:11:40	R209	On 02/11/2023			Bond Future	1	2,600,000	0.00 Member	Buy
14:11:40	R209	On 02/11/2023			Bond Future	1	2,600,000	0.00 Client	Sell
14:11:40	R209	On 02/11/2023			Bond Future	1	1,800,000	0.00 Member	Buy
14:11:41	R209	On 02/11/2023			Bond Future	1	1,700,000	0.00 Member	Sell
14:11:41	R209	On 02/11/2023			Bond Future	1	1,700,000	0.00 Client	Sell
14:11:41	R209	On 02/11/2023			Bond Future	1	1,700,000	0.00 Member	Buy
Total for R209 Bond Future						20	208,000,000	0.00	
14:08:58	R213	On 02/11/2023			Bond Future	1	8,100,000	0.00 Member	Buy
14:08:58	R213	On 02/11/2023			Bond Future	1	300,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:12:19	R213	On 02/11/2023		Bond Future	1	3,500,000	0.00 Member	Buy
14:12:19	R213	On 02/11/2023		Bond Future	1	3,500,000	0.00 Client	Sell
14:12:19	R213	On 02/11/2023		Bond Future	1	2,900,000	0.00 Client	Sell
14:12:19	R213	On 02/11/2023		Bond Future	1	3,500,000	0.00 Member	Sell
14:12:19	R213	On 02/11/2023		Bond Future	1	300,000	0.00 Client	Sell
14:12:19	R213	On 02/11/2023		Bond Future	1	2,900,000	0.00 Member	Buy
14:12:19	R213	On 02/11/2023		Bond Future	1	1,400,000	0.00 Client	Sell
14:12:19	R213	On 02/11/2023		Bond Future	1	2,900,000	0.00 Member	Sell
14:12:19	R213	On 02/11/2023		Bond Future	1	1,400,000	0.00 Member	Buy
14:12:19	R213	On 02/11/2023		Bond Future	1	1,400,000	0.00 Member	Sell
14:12:19	R213	On 02/11/2023		Bond Future	1	300,000	0.00 Member	Buy
Total for R213 Bond Future					13	32,400,000	0.00	
Grand Total for all Instruments					110	1,357,520,000	0.00	