



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 15/02/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:29:40	R186	On 04/05/2023		Bond Future	1	239,000,000	0.00 Member	Sell
10:54:00	R186	On 04/05/2023		Bond Future	1	93,000,000	0.00 Member	Buy
10:54:24	R186	On 04/05/2023		Bond Future	1	146,000,000	0.00 Member	Sell
10:54:24	R186	On 04/05/2023		Bond Future	1	146,000,000	0.00 Client	Buy
10:54:24	R186	On 04/05/2023		Bond Future	1	146,000,000	0.00 Member	Buy
10:54:24	R186	On 04/05/2023		Bond Future	1	93,000,000	0.00 Member	Sell
10:54:24	R186	On 04/05/2023		Bond Future	1	93,000,000	0.00 Client	Buy
Total for R186 Bond Future					7	956,000,000	0.00	
9:37:25	R2030	On 03/08/2023		Bond Future	1	166,400,000	0.00 Member	Buy
9:37:25	R2030	On 03/08/2023		Bond Future	1	171,000,000	0.00 Member	Sell
9:56:51	R2030	On 03/08/2023		Bond Future	1	4,600,000	0.00 Member	Buy
9:56:51	R2030	On 03/08/2023		Bond Future	1	4,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:56:51	R2030	On 03/08/2023			Bond Future	1	4,600,000	0.00 Client	Buy
9:56:51	R2030	On 03/08/2023			Bond Future	1	166,400,000	0.00 Member	Sell
9:56:51	R2030	On 03/08/2023			Bond Future	1	166,400,000	0.00 Client	Buy
Total for R2030 Bond Future						7	684,000,000	0.00	
9:29:40	R2032	On 04/05/2023			Bond Future	1	177,800,000	0.00 Member	Sell
9:29:59	R2032	On 04/05/2023			Bond Future	1	5,500,000	0.00 Member	Buy
9:29:59	R2032	On 04/05/2023			Bond Future	1	5,500,000	0.00 Member	Sell
10:52:01	R2032	On 04/05/2023			Bond Future	1	89,000,000	0.00 Member	Buy
10:52:36	R2032	On 04/05/2023			Bond Future	1	88,800,000	0.00 Member	Sell
10:52:36	R2032	On 04/05/2023			Bond Future	1	89,000,000	0.00 Client	Buy
10:52:36	R2032	On 04/05/2023			Bond Future	1	88,800,000	0.00 Client	Buy
10:52:36	R2032	On 04/05/2023			Bond Future	1	88,800,000	0.00 Member	Buy
10:52:36	R2032	On 04/05/2023			Bond Future	1	89,000,000	0.00 Member	Sell
10:55:01	R2032	On 04/05/2023			Bond Future	1	5,500,000	0.00 Member	Sell
10:55:01	R2032	On 04/05/2023			Bond Future	1	5,500,000	0.00 Client	Buy
Total for R2032 Bond Future						11	733,200,000	0.00	
17:31:32	R2037	On 03/08/2023			Bond Future	1	166,800,000	0.00 Member	Sell
17:31:32	R2037	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	1,300,000	0.00 Client	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	1,300,000	0.00 Member	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	9,300,000	0.00 Member	Sell
17:38:37	R2037	On 03/08/2023			Bond Future	1	9,300,000	0.00 Member	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	31,000,000	0.00 Member	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	18,200,000	0.00 Member	Sell
17:38:37	R2037	On 03/08/2023			Bond Future	1	18,200,000	0.00 Member	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	15,900,000	0.00 Client	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	50,700,000	0.00 Client	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	7,800,000	0.00 Client	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	7,800,000	0.00 Member	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	6,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:38:37	R2037	On 03/08/2023			Bond Future	1	9,700,000	0.00 Client	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	9,700,000	0.00 Member	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	2,900,000	0.00 Client	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	4,100,000	0.00 Member	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	2,900,000	0.00 Member	Sell
17:38:37	R2037	On 03/08/2023			Bond Future	1	2,900,000	0.00 Member	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	6,100,000	0.00 Member	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	4,100,000	0.00 Client	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	50,700,000	0.00 Member	Sell
17:38:37	R2037	On 03/08/2023			Bond Future	1	50,700,000	0.00 Member	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	31,000,000	0.00 Member	Sell
17:38:37	R2037	On 03/08/2023			Bond Future	1	31,000,000	0.00 Client	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	9,300,000	0.00 Client	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	1,300,000	0.00 Member	Sell
17:38:37	R2037	On 03/08/2023			Bond Future	1	6,100,000	0.00 Client	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	4,100,000	0.00 Member	Sell
17:38:37	R2037	On 03/08/2023			Bond Future	1	15,900,000	0.00 Member	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	15,900,000	0.00 Member	Sell
17:38:37	R2037	On 03/08/2023			Bond Future	1	18,200,000	0.00 Client	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	6,900,000	0.00 Member	Sell
17:38:37	R2037	On 03/08/2023			Bond Future	1	6,900,000	0.00 Client	Buy
17:38:37	R2037	On 03/08/2023			Bond Future	1	6,100,000	0.00 Member	Sell
17:38:37	R2037	On 03/08/2023			Bond Future	1	9,700,000	0.00 Member	Sell
17:38:37	R2037	On 03/08/2023			Bond Future	1	7,800,000	0.00 Member	Sell
17:38:38	R2037	On 03/08/2023			Bond Future	1	1,100,000	0.00 Client	Buy
17:38:38	R2037	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Sell
17:38:38	R2037	On 03/08/2023			Bond Future	1	400,000	0.00 Client	Buy
17:38:38	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Client	Buy
17:38:38	R2037	On 03/08/2023			Bond Future	1	800,000	0.00 Client	Buy
17:38:38	R2037	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Sell
17:38:38	R2037	On 03/08/2023			Bond Future	1	100,000	0.00 Client	Buy
17:38:38	R2037	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Buy
17:38:38	R2037	On 03/08/2023			Bond Future	1	300,000	0.00 Client	Buy
17:38:38	R2037	On 03/08/2023			Bond Future	1	1,100,000	0.00 Member	Sell
17:38:38	R2037	On 03/08/2023			Bond Future	1	1,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:38:38	R2037	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Buy
17:38:38	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Sell
17:38:38	R2037	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Buy
17:38:38	R2037	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Sell
17:38:38	R2037	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Buy
17:38:38	R2037	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Sell
Total for R2037 Bond Future						55	667,200,000	0.00	
17:36:21	R2040	On 03/08/2023			Bond Future	1	164,100,000	0.00 Member	Sell
17:36:21	R2040	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Buy
17:39:51	R2040	On 03/08/2023			Bond Future	1	49,900,000	0.00 Member	Buy
17:39:51	R2040	On 03/08/2023			Bond Future	1	15,600,000	0.00 Client	Buy
17:39:51	R2040	On 03/08/2023			Bond Future	1	49,900,000	0.00 Member	Sell
17:39:51	R2040	On 03/08/2023			Bond Future	1	9,600,000	0.00 Member	Sell
17:39:51	R2040	On 03/08/2023			Bond Future	1	9,100,000	0.00 Member	Sell
17:39:51	R2040	On 03/08/2023			Bond Future	1	15,600,000	0.00 Member	Sell
17:39:51	R2040	On 03/08/2023			Bond Future	1	17,900,000	0.00 Member	Sell
17:39:51	R2040	On 03/08/2023			Bond Future	1	17,900,000	0.00 Member	Buy
17:39:51	R2040	On 03/08/2023			Bond Future	1	15,600,000	0.00 Member	Buy
17:39:51	R2040	On 03/08/2023			Bond Future	1	30,500,000	0.00 Member	Buy
17:39:51	R2040	On 03/08/2023			Bond Future	1	9,100,000	0.00 Client	Buy
17:39:51	R2040	On 03/08/2023			Bond Future	1	17,900,000	0.00 Client	Buy
17:39:51	R2040	On 03/08/2023			Bond Future	1	49,900,000	0.00 Client	Buy
17:39:51	R2040	On 03/08/2023			Bond Future	1	9,600,000	0.00 Client	Buy
17:39:51	R2040	On 03/08/2023			Bond Future	1	9,600,000	0.00 Member	Buy
17:39:51	R2040	On 03/08/2023			Bond Future	1	9,100,000	0.00 Member	Buy
17:39:51	R2040	On 03/08/2023			Bond Future	1	30,500,000	0.00 Member	Sell
17:39:51	R2040	On 03/08/2023			Bond Future	1	30,500,000	0.00 Client	Buy
17:39:52	R2040	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Sell
17:39:52	R2040	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Buy
17:39:52	R2040	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Buy
17:39:52	R2040	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Buy
17:39:52	R2040	On 03/08/2023			Bond Future	1	7,700,000	0.00 Member	Sell
17:39:52	R2040	On 03/08/2023			Bond Future	1	2,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:39:52	R2040	On 03/08/2023			Bond Future	1	2,800,000	0.00 Member	Buy
17:39:52	R2040	On 03/08/2023			Bond Future	1	1,300,000	0.00 Member	Sell
17:39:52	R2040	On 03/08/2023			Bond Future	1	1,300,000	0.00 Member	Buy
17:39:52	R2040	On 03/08/2023			Bond Future	1	1,100,000	0.00 Member	Sell
17:39:52	R2040	On 03/08/2023			Bond Future	1	6,000,000	0.00 Member	Sell
17:39:52	R2040	On 03/08/2023			Bond Future	1	1,100,000	0.00 Client	Buy
17:39:52	R2040	On 03/08/2023			Bond Future	1	1,100,000	0.00 Member	Buy
17:39:52	R2040	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Sell
17:39:52	R2040	On 03/08/2023			Bond Future	1	800,000	0.00 Client	Buy
17:39:52	R2040	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Buy
17:39:52	R2040	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Sell
17:39:52	R2040	On 03/08/2023			Bond Future	1	100,000	0.00 Client	Buy
17:39:52	R2040	On 03/08/2023			Bond Future	1	7,700,000	0.00 Client	Buy
17:39:52	R2040	On 03/08/2023			Bond Future	1	7,700,000	0.00 Member	Buy
17:39:52	R2040	On 03/08/2023			Bond Future	1	6,800,000	0.00 Member	Sell
17:39:52	R2040	On 03/08/2023			Bond Future	1	6,800,000	0.00 Client	Buy
17:39:52	R2040	On 03/08/2023			Bond Future	1	6,800,000	0.00 Member	Buy
17:39:52	R2040	On 03/08/2023			Bond Future	1	6,000,000	0.00 Client	Buy
17:39:52	R2040	On 03/08/2023			Bond Future	1	6,000,000	0.00 Member	Buy
17:39:52	R2040	On 03/08/2023			Bond Future	1	4,000,000	0.00 Member	Sell
17:39:52	R2040	On 03/08/2023			Bond Future	1	4,000,000	0.00 Client	Buy
17:39:52	R2040	On 03/08/2023			Bond Future	1	4,000,000	0.00 Member	Buy
17:39:52	R2040	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Sell
17:39:52	R2040	On 03/08/2023			Bond Future	1	1,300,000	0.00 Client	Buy
17:39:52	R2040	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Sell
17:39:52	R2040	On 03/08/2023			Bond Future	1	300,000	0.00 Client	Buy
17:39:52	R2040	On 03/08/2023			Bond Future	1	2,800,000	0.00 Client	Buy
17:39:52	R2040	On 03/08/2023			Bond Future	1	400,000	0.00 Client	Buy
17:39:52	R2040	On 03/08/2023			Bond Future	1	200,000	0.00 Client	Buy
Total for R2040 Bond Future						55	656,400,000	0.00	
12:19:22	R209	On 02/11/2023			Bond Future	1	2,500,000	0.00 Member	Buy
12:19:22	R209	On 02/11/2023			Bond Future	1	2,500,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				2	5,000,000		0.00
	Grand Total for all Instruments				137	3,701,800,000		0.00