



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/03/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:13:48	R186	On 02/11/2023		Bond Future	1	116,100,000	0.00 Member	Buy
9:13:48	R186	On 02/11/2023		Bond Future	1	116,100,000	0.00 Member	Sell
12:14:27	R186	On 02/11/2023		Bond Future	1	116,100,000	0.00 Member	Buy
12:14:27	R186	On 02/11/2023		Bond Future	1	116,100,000	0.00 Client	Sell
13:58:53	R186	On 04/05/2023		Bond Future	1	150,000,000	0.00 Member	Buy
13:58:53	R186	On 04/05/2023		Bond Future	1	150,000,000	0.00 Member	Sell
16:16:04	R186	On 04/05/2023		Bond Future	1	150,000,000	0.00 Member	Sell
16:16:04	R186	On 04/05/2023		Bond Future	1	150,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>					<b>8</b>	<b>1,064,400,000</b>	<b>0.00</b>	
13:27:59	R2030	On 04/05/2023		Bond Future	1	100,000,000	0.00 Member	Buy
13:29:10	R2030	On 04/05/2023		Bond Future	1	100,000,000	0.00 Member	Sell
13:58:53	R2030	On 04/05/2023		Bond Future	1	200,000,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:58:53	R2030	On 04/05/2023			Bond Future	1	200,000,000	0.00 Member	Sell
15:52:00	R2030	On 04/05/2023			Bond Future	1	100,000,000	0.00 Member	Sell
15:52:00	R2030	On 04/05/2023			Bond Future	1	100,000,000	0.00 Member	Buy
16:03:44	R2030	On 04/05/2023			Bond Future	1	100,000,000	0.00 Member	Buy
16:03:44	R2030	On 04/05/2023			Bond Future	1	100,000,000	0.00 Client	Sell
16:16:21	R2030	On 04/05/2023			Bond Future	1	200,000,000	0.00 Member	Sell
16:16:21	R2030	On 04/05/2023			Bond Future	1	200,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>10</b>	<b>1,400,000,000</b>	<b>0.00</b>	
12:57:32	R2032	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Buy
12:57:32	R2032	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Sell
16:28:06	R2032	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Sell
16:28:06	R2032	On 04/05/2023			Bond Future	1	800,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>3,200,000</b>	<b>0.00</b>	
9:12:55	R2035	On 02/11/2023			Bond Future	1	400,000	0.00 Member	Buy
9:12:55	R2035	On 02/11/2023			Bond Future	1	400,000	0.00 Member	Sell
9:36:21	R2035	On 04/05/2023			Bond Future	1	7,000,000	0.00 Member	Buy
9:36:21	R2035	On 04/05/2023			Bond Future	1	373,000,000	0.00 Member	Sell
9:40:41	R2035	On 04/05/2023			Bond Future	1	280,000,000	0.00 Member	Sell
9:40:41	R2035	On 04/05/2023			Bond Future	1	280,000,000	0.00 Client	Buy
9:40:41	R2035	On 04/05/2023			Bond Future	1	280,000,000	0.00 Member	Buy
9:40:42	R2035	On 04/05/2023			Bond Future	1	7,000,000	0.00 Client	Buy
9:40:42	R2035	On 04/05/2023			Bond Future	1	7,000,000	0.00 Member	Sell
9:40:42	R2035	On 04/05/2023			Bond Future	1	13,000,000	0.00 Member	Sell
9:40:42	R2035	On 04/05/2023			Bond Future	1	13,000,000	0.00 Client	Buy
9:40:42	R2035	On 04/05/2023			Bond Future	1	8,000,000	0.00 Member	Sell
9:40:42	R2035	On 04/05/2023			Bond Future	1	8,000,000	0.00 Client	Buy
9:40:42	R2035	On 04/05/2023			Bond Future	1	65,000,000	0.00 Client	Buy
9:40:42	R2035	On 04/05/2023			Bond Future	1	13,000,000	0.00 Member	Buy
9:40:42	R2035	On 04/05/2023			Bond Future	1	8,000,000	0.00 Member	Buy
9:40:42	R2035	On 04/05/2023			Bond Future	1	65,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:40:42	R2035	On 04/05/2023			Bond Future	1	65,000,000	0.00 Member	Buy
12:15:38	R2035	On 02/11/2023			Bond Future	1	400,000	0.00 Member	Buy
12:15:38	R2035	On 02/11/2023			Bond Future	1	400,000	0.00 Client	Sell
17:15:55	R2035	On 04/05/2023			Bond Future	1	1,900,000	0.00 Member	Buy
17:37:57	R2035	On 04/05/2023			Bond Future	1	1,900,000	0.00 Member	Sell
17:39:21	R2035	On 04/05/2023			Bond Future	1	1,900,000	0.00 Member	Buy
17:39:21	R2035	On 04/05/2023			Bond Future	1	1,900,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>24</b>	<b>1,501,200,000</b>	<b>0.00</b>	
9:18:04	R2040	On 04/05/2023			Bond Future	1	51,000,000	0.00 Member	Buy
10:50:26	R2040	On 04/05/2023			Bond Future	1	3,500,000	0.00 Member	Sell
11:02:58	R2040	On 04/05/2023			Bond Future	1	26,500,000	0.00 Member	Buy
11:02:58	R2040	On 04/05/2023			Bond Future	1	11,500,000	0.00 Member	Buy
11:02:58	R2040	On 04/05/2023			Bond Future	1	11,500,000	0.00 Client	Sell
11:02:58	R2040	On 04/05/2023			Bond Future	1	900,000	0.00 Member	Sell
11:02:58	R2040	On 04/05/2023			Bond Future	1	8,600,000	0.00 Member	Sell
11:02:58	R2040	On 04/05/2023			Bond Future	1	11,500,000	0.00 Member	Sell
11:02:58	R2040	On 04/05/2023			Bond Future	1	3,500,000	0.00 Member	Buy
11:02:58	R2040	On 04/05/2023			Bond Future	1	8,600,000	0.00 Member	Buy
11:02:58	R2040	On 04/05/2023			Bond Future	1	26,500,000	0.00 Member	Sell
11:02:58	R2040	On 04/05/2023			Bond Future	1	900,000	0.00 Member	Buy
11:02:58	R2040	On 04/05/2023			Bond Future	1	900,000	0.00 Client	Sell
11:02:58	R2040	On 04/05/2023			Bond Future	1	8,600,000	0.00 Client	Sell
11:02:58	R2040	On 04/05/2023			Bond Future	1	3,500,000	0.00 Client	Sell
11:02:58	R2040	On 04/05/2023			Bond Future	1	26,500,000	0.00 Client	Sell
13:58:53	R2040	On 04/05/2023			Bond Future	1	200,000,000	0.00 Member	Buy
13:58:53	R2040	On 04/05/2023			Bond Future	1	200,000,000	0.00 Member	Sell
16:16:46	R2040	On 04/05/2023			Bond Future	1	200,000,000	0.00 Member	Sell
16:16:46	R2040	On 04/05/2023			Bond Future	1	200,000,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>20</b>	<b>1,004,000,000</b>	<b>0.00</b>	
9:18:04	R2044	On 04/05/2023			Bond Future	1	100,000,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:57:18	R2048	On 04/05/2023			Bond Future	1	900,000	0.00 Member	Sell
10:57:18	R2048	On 04/05/2023			Bond Future	1	8,200,000	0.00 Member	Sell
10:57:18	R2048	On 04/05/2023			Bond Future	1	900,000	0.00 Client	Sell
14:20:18	R2048	On 04/05/2023			Bond Future	1	400,000,000	0.00 Member	Sell
14:20:18	R2048	On 04/05/2023			Bond Future	1	400,000,000	0.00 Member	Buy
16:17:11	R2048	On 04/05/2023			Bond Future	1	400,000,000	0.00 Member	Sell
16:17:11	R2048	On 04/05/2023			Bond Future	1	400,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>20</b>	<b>1,796,000,000</b>	<b>0.00</b>	
9:13:48	R213	On 02/11/2023			Bond Future	1	200,000	0.00 Member	Buy
9:13:48	R213	On 02/11/2023			Bond Future	1	200,000	0.00 Member	Sell
12:14:51	R213	On 02/11/2023			Bond Future	1	200,000	0.00 Member	Buy
12:14:51	R213	On 02/11/2023			Bond Future	1	200,000	0.00 Client	Sell
13:37:09	R213	On 02/11/2023			Bond Future	1	22,400,000	0.00 Client	Buy
13:37:09	R213	On 02/11/2023			Bond Future	1	22,400,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>6</b>	<b>45,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>112</b>	<b>8,214,400,000</b>	<b>0.00</b>	