



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 10/03/2023

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:36:32	IGOV	On 04/05/2023			Index Future	1	60,000	0.00 Member	Sell
10:48:58	IGOV	On 04/05/2023			Index Future	1	60,000	0.00 Member	Buy
10:49:30	IGOV	On 04/05/2023			Index Future	1	60,000	0.00 Member	Sell
10:49:30	IGOV	On 04/05/2023			Index Future	1	60,000	0.00 Client	Buy
Total for IGOV Index Future						4	240,000	0.00	
14:46:26	R186	On 02/11/2023			Bond Future	1	500,000	0.00 Client	Buy
14:46:26	R186	On 02/11/2023			Bond Future	1	500,000	0.00 Client	Sell
15:03:01	R186	On 02/11/2023			Bond Future	1	30,600,000	0.00 Member	Buy
15:03:01	R186	On 02/11/2023			Bond Future	1	30,600,000	0.00 Member	Sell
15:05:24	R186	On 02/11/2023			Bond Future	1	30,600,000	0.00 Member	Buy
15:05:24	R186	On 02/11/2023			Bond Future	1	30,600,000	0.00 Client	Sell
15:51:11	R186	On 02/11/2023			Bond Future	1	1,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:51:11	R186	On 02/11/2023			Bond Future	1	1,700,000	0.00 Client	Buy
Total for R186 Bond Future						8	126,800,000	0.00	
15:03:01	R2030	On 02/11/2023			Bond Future	1	2,200,000	0.00 Member	Buy
15:03:01	R2030	On 02/11/2023			Bond Future	1	2,200,000	0.00 Member	Sell
15:06:04	R2030	On 02/11/2023			Bond Future	1	2,200,000	0.00 Member	Buy
15:06:04	R2030	On 02/11/2023			Bond Future	1	2,200,000	0.00 Client	Sell
16:08:20	R2030	On 04/05/2023			Bond Future	1	30,000,000	0.00 Member	Sell
16:11:36	R2030	On 04/05/2023			Bond Future	1	30,000,000	0.00 Client	Buy
Total for R2030 Bond Future						6	68,800,000	0.00	
8:55:59	R2032	On 04/05/2023			Bond Future	1	75,000,000	0.00 Member	Buy
9:52:02	R2032	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Sell
9:54:22	R2032	On 04/05/2023			Bond Future	1	41,400,000	0.00 Member	Buy
9:54:22	R2032	On 04/05/2023			Bond Future	1	41,400,000	0.00 Member	Sell
9:54:22	R2032	On 04/05/2023			Bond Future	1	8,500,000	0.00 Member	Sell
9:54:22	R2032	On 04/05/2023			Bond Future	1	5,900,000	0.00 Member	Sell
9:54:22	R2032	On 04/05/2023			Bond Future	1	5,900,000	0.00 Member	Buy
9:54:22	R2032	On 04/05/2023			Bond Future	1	8,500,000	0.00 Client	Sell
9:54:22	R2032	On 04/05/2023			Bond Future	1	41,400,000	0.00 Client	Sell
9:54:22	R2032	On 04/05/2023			Bond Future	1	5,900,000	0.00 Client	Sell
9:54:22	R2032	On 04/05/2023			Bond Future	1	8,500,000	0.00 Member	Buy
9:54:23	R2032	On 04/05/2023			Bond Future	1	3,000,000	0.00 Client	Sell
9:54:23	R2032	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Buy
9:54:23	R2032	On 04/05/2023			Bond Future	1	300,000	0.00 Client	Sell
9:54:23	R2032	On 04/05/2023			Bond Future	1	5,300,000	0.00 Member	Buy
9:54:23	R2032	On 04/05/2023			Bond Future	1	5,300,000	0.00 Member	Sell
9:54:23	R2032	On 04/05/2023			Bond Future	1	3,800,000	0.00 Member	Buy
9:54:23	R2032	On 04/05/2023			Bond Future	1	3,800,000	0.00 Member	Sell
9:54:23	R2032	On 04/05/2023			Bond Future	1	3,800,000	0.00 Member	Buy
9:54:23	R2032	On 04/05/2023			Bond Future	1	3,800,000	0.00 Member	Sell
9:54:23	R2032	On 04/05/2023			Bond Future	1	3,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:54:23	R2032	On 04/05/2023			Bond Future	1	3,000,000	0.00 Member	Sell
9:54:23	R2032	On 04/05/2023			Bond Future	1	3,800,000	0.00 Client	Sell
9:54:23	R2032	On 04/05/2023			Bond Future	1	3,000,000	0.00 Client	Sell
9:54:23	R2032	On 04/05/2023			Bond Future	1	3,000,000	0.00 Member	Buy
9:54:23	R2032	On 04/05/2023			Bond Future	1	3,000,000	0.00 Member	Sell
9:54:23	R2032	On 04/05/2023			Bond Future	1	5,300,000	0.00 Client	Sell
9:54:23	R2032	On 04/05/2023			Bond Future	1	3,800,000	0.00 Client	Sell
15:03:01	R2032	On 02/11/2023			Bond Future	1	2,300,000	0.00 Member	Buy
15:03:01	R2032	On 02/11/2023			Bond Future	1	2,300,000	0.00 Member	Sell
15:06:31	R2032	On 02/11/2023			Bond Future	1	2,300,000	0.00 Member	Buy
15:06:31	R2032	On 02/11/2023			Bond Future	1	2,300,000	0.00 Client	Sell
Total for R2032 Bond Future						32	309,200,000	0.00	
14:26:59	R2035	On 04/05/2023			Bond Future	1	126,300,000	0.00 Member	Buy
14:46:26	R2035	On 02/11/2023			Bond Future	1	600,000	0.00 Client	Buy
14:46:26	R2035	On 02/11/2023			Bond Future	1	600,000	0.00 Client	Sell
17:07:12	R2035	On 04/05/2023			Bond Future	1	110,300,000	0.00 Member	Buy
17:23:55	R2035	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Sell
17:27:58	R2035	On 04/05/2023			Bond Future	1	3,400,000	0.00 Member	Buy
17:27:58	R2035	On 04/05/2023			Bond Future	1	3,400,000	0.00 Member	Sell
17:27:58	R2035	On 04/05/2023			Bond Future	1	6,300,000	0.00 Client	Sell
17:27:58	R2035	On 04/05/2023			Bond Future	1	6,300,000	0.00 Member	Sell
17:27:58	R2035	On 04/05/2023			Bond Future	1	93,200,000	0.00 Member	Sell
17:27:58	R2035	On 04/05/2023			Bond Future	1	6,100,000	0.00 Member	Sell
17:27:58	R2035	On 04/05/2023			Bond Future	1	1,100,000	0.00 Member	Buy
17:27:58	R2035	On 04/05/2023			Bond Future	1	1,100,000	0.00 Member	Sell
17:27:58	R2035	On 04/05/2023			Bond Future	1	3,400,000	0.00 Client	Sell
17:27:58	R2035	On 04/05/2023			Bond Future	1	93,200,000	0.00 Member	Buy
17:27:58	R2035	On 04/05/2023			Bond Future	1	6,100,000	0.00 Client	Sell
17:27:58	R2035	On 04/05/2023			Bond Future	1	1,100,000	0.00 Client	Sell
17:27:58	R2035	On 04/05/2023			Bond Future	1	93,200,000	0.00 Client	Sell
17:27:58	R2035	On 04/05/2023			Bond Future	1	6,100,000	0.00 Member	Buy
17:27:58	R2035	On 04/05/2023			Bond Future	1	6,300,000	0.00 Member	Buy
17:27:59	R2035	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:05:29	R2037	On 04/05/2023			Bond Future	1	8,700,000	0.00 Member	Buy
12:05:29	R2037	On 04/05/2023			Bond Future	1	23,600,000	0.00 Client	Sell
12:05:29	R2037	On 04/05/2023			Bond Future	1	19,600,000	0.00 Client	Sell
12:05:29	R2037	On 04/05/2023			Bond Future	1	19,600,000	0.00 Member	Sell
12:05:29	R2037	On 04/05/2023			Bond Future	1	8,700,000	0.00 Member	Sell
12:05:29	R2037	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Buy
Total for R2037 Bond Future						13	208,800,000	0.00	
Grand Total for all Instruments						109	1,661,440,000	0.00	