



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 28/03/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:06:27	R186	On 02/11/2023		Bond Future	1	400,000	0.00 Member	Buy
12:06:27	R186	On 02/11/2023		Bond Future	1	400,000	0.00 Member	Sell
14:24:38	R186	On 04/05/2023		Bond Future	1	2,400,000	0.00 Member	Sell
14:34:11	R186	On 04/05/2023		Bond Future	1	2,400,000	0.00 Member	Buy
14:34:59	R186	On 04/05/2023		Bond Future	1	2,400,000	0.00 Member	Sell
14:34:59	R186	On 04/05/2023		Bond Future	1	2,400,000	0.00 Client	Buy
17:21:29	R186	On 04/05/2023		Bond Future	1	11,200,000	0.00 Member	Buy
17:40:34	R186	On 04/05/2023		Bond Future	1	11,200,000	0.00 Member	Sell
17:44:17	R186	On 04/05/2023		Bond Future	1	11,200,000	0.00 Member	Buy
17:44:17	R186	On 04/05/2023		Bond Future	1	11,200,000	0.00 Client	Sell
Total for R186 Bond Future					10	55,200,000	0.00	
11:44:12	R2030	On 04/05/2023		Bond Future	1	55,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:15:36	R2030	On 04/05/2023			Bond Future	1	55,000,000	0.00 Client	Buy
15:46:49	R2030	On 03/08/2023			Bond Future	1	7,300,000	0.00 Member	Buy
15:46:49	R2030	On 03/08/2023			Bond Future	1	7,300,000	0.00 Member	Sell
17:10:42	R2030	On 03/08/2023			Bond Future	1	7,300,000	0.00 Member	Buy
17:10:42	R2030	On 03/08/2023			Bond Future	1	7,300,000	0.00 Client	Sell
Total for R2030 Bond Future						6	139,200,000	0.00	
15:46:49	R2032	On 04/05/2023			Bond Future	1	45,900,000	0.00 Member	Buy
15:46:49	R2032	On 04/05/2023			Bond Future	1	45,900,000	0.00 Member	Sell
16:49:30	R2032	On 04/05/2023			Bond Future	1	45,900,000	0.00 Client	Sell
16:49:30	R2032	On 04/05/2023			Bond Future	1	45,900,000	0.00 Member	Buy
Total for R2032 Bond Future						4	183,600,000	0.00	
15:46:49	R2044	On 03/08/2023			Bond Future	1	338,200,000	0.00 Member	Sell
15:46:49	R2044	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Buy
16:48:21	R2044	On 03/08/2023			Bond Future	1	74,100,000	0.00 Member	Sell
16:48:21	R2044	On 03/08/2023			Bond Future	1	74,100,000	0.00 Member	Buy
16:48:21	R2044	On 03/08/2023			Bond Future	1	74,100,000	0.00 Client	Buy
16:48:22	R2044	On 03/08/2023			Bond Future	1	51,100,000	0.00 Member	Sell
16:48:22	R2044	On 03/08/2023			Bond Future	1	51,100,000	0.00 Client	Buy
16:48:22	R2044	On 03/08/2023			Bond Future	1	66,600,000	0.00 Member	Sell
16:48:22	R2044	On 03/08/2023			Bond Future	1	66,600,000	0.00 Member	Buy
16:48:22	R2044	On 03/08/2023			Bond Future	1	51,100,000	0.00 Member	Buy
16:48:22	R2044	On 03/08/2023			Bond Future	1	66,600,000	0.00 Client	Buy
16:48:23	R2044	On 03/08/2023			Bond Future	1	44,000,000	0.00 Member	Sell
16:48:23	R2044	On 03/08/2023			Bond Future	1	38,800,000	0.00 Member	Buy
16:48:23	R2044	On 03/08/2023			Bond Future	1	16,900,000	0.00 Member	Sell
16:48:23	R2044	On 03/08/2023			Bond Future	1	16,900,000	0.00 Client	Buy
16:48:23	R2044	On 03/08/2023			Bond Future	1	16,900,000	0.00 Member	Buy
16:48:23	R2044	On 03/08/2023			Bond Future	1	16,400,000	0.00 Client	Buy
16:48:23	R2044	On 03/08/2023			Bond Future	1	16,400,000	0.00 Member	Buy
16:48:23	R2044	On 03/08/2023			Bond Future	1	44,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:48:23	R2044	On 03/08/2023			Bond Future	1	38,800,000	0.00 Member	Sell
16:48:23	R2044	On 03/08/2023			Bond Future	1	16,400,000	0.00 Member	Sell
16:48:23	R2044	On 03/08/2023			Bond Future	1	38,800,000	0.00 Client	Buy
16:48:23	R2044	On 03/08/2023			Bond Future	1	44,000,000	0.00 Client	Buy
16:48:24	R2044	On 03/08/2023			Bond Future	1	5,500,000	0.00 Member	Sell
16:48:24	R2044	On 03/08/2023			Bond Future	1	8,600,000	0.00 Client	Buy
16:48:24	R2044	On 03/08/2023			Bond Future	1	5,500,000	0.00 Client	Buy
16:48:24	R2044	On 03/08/2023			Bond Future	1	5,500,000	0.00 Member	Buy
16:48:24	R2044	On 03/08/2023			Bond Future	1	8,600,000	0.00 Member	Sell
16:48:24	R2044	On 03/08/2023			Bond Future	1	8,600,000	0.00 Member	Buy
16:48:25	R2044	On 03/08/2023			Bond Future	1	4,600,000	0.00 Member	Sell
16:48:25	R2044	On 03/08/2023			Bond Future	1	4,600,000	0.00 Client	Buy
16:48:25	R2044	On 03/08/2023			Bond Future	1	4,600,000	0.00 Member	Buy
16:48:25	R2044	On 03/08/2023			Bond Future	1	3,600,000	0.00 Member	Buy
16:48:25	R2044	On 03/08/2023			Bond Future	1	1,900,000	0.00 Member	Sell
16:48:25	R2044	On 03/08/2023			Bond Future	1	1,900,000	0.00 Member	Buy
16:48:25	R2044	On 03/08/2023			Bond Future	1	1,900,000	0.00 Client	Buy
16:48:25	R2044	On 03/08/2023			Bond Future	1	1,700,000	0.00 Member	Buy
16:48:25	R2044	On 03/08/2023			Bond Future	1	3,600,000	0.00 Member	Sell
16:48:25	R2044	On 03/08/2023			Bond Future	1	3,600,000	0.00 Client	Buy
16:48:26	R2044	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Sell
16:48:26	R2044	On 03/08/2023			Bond Future	1	900,000	0.00 Client	Buy
16:48:26	R2044	On 03/08/2023			Bond Future	1	1,200,000	0.00 Client	Buy
16:48:26	R2044	On 03/08/2023			Bond Future	1	1,300,000	0.00 Member	Sell
16:48:26	R2044	On 03/08/2023			Bond Future	1	1,700,000	0.00 Client	Buy
16:48:26	R2044	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Buy
16:48:26	R2044	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Buy
16:48:26	R2044	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Buy
16:48:26	R2044	On 03/08/2023			Bond Future	1	1,700,000	0.00 Member	Sell
16:48:26	R2044	On 03/08/2023			Bond Future	1	1,300,000	0.00 Client	Buy
16:48:26	R2044	On 03/08/2023			Bond Future	1	1,300,000	0.00 Member	Buy
16:48:26	R2044	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Sell
16:48:27	R2044	On 03/08/2023			Bond Future	1	200,000	0.00 Member	Sell
16:48:27	R2044	On 03/08/2023			Bond Future	1	200,000	0.00 Client	Buy
16:48:27	R2044	On 03/08/2023			Bond Future	1	800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:48:27	R2044	On 03/08/2023			Bond Future	1	800,000	0.00 Member	Sell
17:21:29	R2044	On 04/05/2023			Bond Future	1	6,000,000	0.00 Member	Sell
17:40:59	R2044	On 04/05/2023			Bond Future	1	6,000,000	0.00 Client	Buy
Total for R2044 Bond Future						57	1,364,800,000	0.00	
10:52:34	R209	On 04/05/2023			Bond Future	1	18,000,000	0.00 Client	Buy
10:52:34	R209	On 04/05/2023			Bond Future	1	18,000,000	0.00 Member	Sell
Total for R209 Bond Future						2	36,000,000	0.00	
Grand Total for all Instruments						79	1,778,800,000	0.00	