



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 30/05/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:29:05	R186	On 03/08/2023		Bond Future	1	85,400,000	0.00 Member	Buy
16:34:56	R186	On 03/08/2023		Bond Future	1	85,400,000	0.00 Member	Sell
16:35:47	R186	On 03/08/2023		Bond Future	1	85,400,000	0.00 Member	Buy
16:35:47	R186	On 03/08/2023		Bond Future	1	85,400,000	0.00 Client	Sell
16:49:59	R186	On 02/11/2023		Bond Future	1	5,500,000	0.00 Member	Buy
16:49:59	R186	On 02/11/2023		Bond Future	1	5,900,000	0.00 Member	Sell
16:49:59	R186	On 02/11/2023		Bond Future	1	5,900,000	0.00 Member	Buy
16:49:59	R186	On 02/11/2023		Bond Future	1	5,500,000	0.00 Member	Sell
16:52:50	R186	On 02/11/2023		Bond Future	1	5,900,000	0.00 Member	Sell
16:52:50	R186	On 02/11/2023		Bond Future	1	5,900,000	0.00 Client	Buy
16:53:18	R186	On 02/11/2023		Bond Future	1	5,500,000	0.00 Member	Buy
16:53:18	R186	On 02/11/2023		Bond Future	1	5,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						12	387,200,000	0.00	
10:59:30	R197	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Buy
10:59:30	R197	On 03/08/2023			Bond Future	1	500,000	0.00 Client	Sell
Total for R197 Bond Future						2	1,000,000	0.00	
10:13:31	R2030	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Buy
10:28:02	R2030	On 03/08/2023			Bond Future	1	5,000,000	0.00 Client	Sell
12:48:48	R2030	On 03/08/2023			Bond Future	1	10,000,000	0.00 Member	Buy
12:59:40	R2030	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Sell
13:02:28	R2030	On 03/08/2023			Bond Future	1	1,200,000	0.00 Client	Sell
13:02:28	R2030	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Buy
13:02:28	R2030	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Buy
13:02:28	R2030	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Buy
13:02:28	R2030	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Buy
13:02:28	R2030	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Sell
13:02:28	R2030	On 03/08/2023			Bond Future	1	300,000	0.00 Client	Sell
13:02:28	R2030	On 03/08/2023			Bond Future	1	6,500,000	0.00 Member	Buy
13:02:28	R2030	On 03/08/2023			Bond Future	1	6,500,000	0.00 Member	Sell
13:02:28	R2030	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Sell
13:02:28	R2030	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Sell
13:02:28	R2030	On 03/08/2023			Bond Future	1	300,000	0.00 Client	Sell
13:02:28	R2030	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Sell
13:02:28	R2030	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Buy
13:02:28	R2030	On 03/08/2023			Bond Future	1	6,500,000	0.00 Client	Sell
13:02:28	R2030	On 03/08/2023			Bond Future	1	1,200,000	0.00 Client	Sell
13:02:28	R2030	On 03/08/2023			Bond Future	1	500,000	0.00 Client	Sell
Total for R2030 Bond Future						21	50,000,000	0.00	
10:33:12	R2032	On 03/08/2023			Bond Future	1	6,800,000	0.00 Member	Sell
10:50:11	R2032	On 03/08/2023			Bond Future	1	6,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:51:37	R2032	On 03/08/2023			Bond Future	1	6,800,000	0.00 Member	Sell
10:51:37	R2032	On 03/08/2023			Bond Future	1	6,800,000	0.00 Client	Buy
Total for R2032 Bond Future						4	27,200,000	0.00	
11:21:09	R2035	On 02/11/2023			Bond Future	1	1,100,000	0.00 Member	Buy
11:21:09	R2035	On 02/11/2023			Bond Future	1	1,100,000	0.00 Member	Sell
Total for R2035 Bond Future						2	2,200,000	0.00	
9:46:18	R2037	On 03/08/2023			Bond Future	1	35,000,000	0.00 Member	Sell
10:24:17	R2037	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Buy
10:24:17	R2037	On 03/08/2023			Bond Future	1	3,500,000	0.00 Member	Sell
10:24:17	R2037	On 03/08/2023			Bond Future	1	3,500,000	0.00 Member	Buy
10:24:17	R2037	On 03/08/2023			Bond Future	1	12,300,000	0.00 Member	Sell
10:24:27	R2037	On 03/08/2023			Bond Future	1	35,000,000	0.00 Client	Buy
11:36:41	R2037	On 03/08/2023			Bond Future	1	2,200,000	0.00 Client	Buy
11:36:41	R2037	On 03/08/2023			Bond Future	1	1,400,000	0.00 Client	Buy
11:36:41	R2037	On 03/08/2023			Bond Future	1	6,800,000	0.00 Client	Buy
11:36:41	R2037	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Sell
11:36:41	R2037	On 03/08/2023			Bond Future	1	400,000	0.00 Client	Buy
11:36:41	R2037	On 03/08/2023			Bond Future	1	1,100,000	0.00 Client	Buy
11:36:41	R2037	On 03/08/2023			Bond Future	1	400,000	0.00 Client	Buy
11:36:41	R2037	On 03/08/2023			Bond Future	1	1,100,000	0.00 Member	Sell
11:36:41	R2037	On 03/08/2023			Bond Future	1	2,200,000	0.00 Member	Sell
11:36:41	R2037	On 03/08/2023			Bond Future	1	2,200,000	0.00 Member	Buy
11:36:41	R2037	On 03/08/2023			Bond Future	1	1,400,000	0.00 Member	Sell
11:36:41	R2037	On 03/08/2023			Bond Future	1	1,400,000	0.00 Member	Buy
11:36:41	R2037	On 03/08/2023			Bond Future	1	1,100,000	0.00 Member	Buy
11:36:41	R2037	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Sell
11:36:41	R2037	On 03/08/2023			Bond Future	1	400,000	0.00 Member	Buy
11:36:41	R2037	On 03/08/2023			Bond Future	1	6,800,000	0.00 Member	Sell
11:36:41	R2037	On 03/08/2023			Bond Future	1	6,800,000	0.00 Member	Buy
11:38:39	R2037	On 03/08/2023			Bond Future	1	3,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:38:39	R2037	On 03/08/2023			Bond Future	1	3,500,000	0.00 Member	Buy
Total for R2037 Bond Future						25	133,200,000	0.00	
9:46:18	R2040	On 03/08/2023			Bond Future	1	33,000,000	0.00 Member	Buy
10:22:55	R2040	On 03/08/2023			Bond Future	1	33,000,000	0.00 Client	Sell
10:24:17	R2040	On 03/08/2023			Bond Future	1	3,600,000	0.00 Member	Sell
10:24:17	R2040	On 03/08/2023			Bond Future	1	11,000,000	0.00 Member	Buy
11:40:49	R2040	On 03/08/2023			Bond Future	1	6,900,000	0.00 Member	Sell
11:40:49	R2040	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Sell
11:40:49	R2040	On 03/08/2023			Bond Future	1	6,900,000	0.00 Member	Buy
11:40:49	R2040	On 03/08/2023			Bond Future	1	6,900,000	0.00 Client	Sell
11:40:49	R2040	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Buy
11:40:49	R2040	On 03/08/2023			Bond Future	1	3,600,000	0.00 Member	Buy
11:40:49	R2040	On 03/08/2023			Bond Future	1	3,600,000	0.00 Client	Sell
11:40:49	R2040	On 03/08/2023			Bond Future	1	500,000	0.00 Client	Sell
Total for R2040 Bond Future						12	110,000,000	0.00	
10:24:17	R2044	On 03/08/2023			Bond Future	1	1,600,000	0.00 Member	Sell
10:24:17	R2044	On 03/08/2023			Bond Future	1	61,600,000	0.00 Member	Buy
11:34:30	R2044	On 03/08/2023			Bond Future	1	13,700,000	0.00 Member	Buy
11:34:30	R2044	On 03/08/2023			Bond Future	1	13,700,000	0.00 Member	Sell
11:34:30	R2044	On 03/08/2023			Bond Future	1	13,300,000	0.00 Member	Buy
11:34:30	R2044	On 03/08/2023			Bond Future	1	7,900,000	0.00 Client	Sell
11:34:30	R2044	On 03/08/2023			Bond Future	1	7,800,000	0.00 Member	Buy
11:34:30	R2044	On 03/08/2023			Bond Future	1	1,600,000	0.00 Client	Sell
11:34:30	R2044	On 03/08/2023			Bond Future	1	13,700,000	0.00 Client	Sell
11:34:30	R2044	On 03/08/2023			Bond Future	1	2,600,000	0.00 Client	Sell
11:34:30	R2044	On 03/08/2023			Bond Future	1	2,100,000	0.00 Member	Sell
11:34:30	R2044	On 03/08/2023			Bond Future	1	13,300,000	0.00 Member	Sell
11:34:30	R2044	On 03/08/2023			Bond Future	1	10,500,000	0.00 Member	Buy
11:34:30	R2044	On 03/08/2023			Bond Future	1	10,500,000	0.00 Member	Sell
11:34:30	R2044	On 03/08/2023			Bond Future	1	7,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:34:30	R2044	On 03/08/2023			Bond Future	1	7,900,000	0.00 Member	Sell
11:34:30	R2044	On 03/08/2023			Bond Future	1	2,100,000	0.00 Client	Sell
11:34:30	R2044	On 03/08/2023			Bond Future	1	2,100,000	0.00 Member	Sell
11:34:30	R2044	On 03/08/2023			Bond Future	1	7,800,000	0.00 Member	Sell
11:34:30	R2044	On 03/08/2023			Bond Future	1	2,600,000	0.00 Member	Buy
11:34:30	R2044	On 03/08/2023			Bond Future	1	2,600,000	0.00 Member	Sell
11:34:30	R2044	On 03/08/2023			Bond Future	1	2,100,000	0.00 Member	Buy
11:34:30	R2044	On 03/08/2023			Bond Future	1	2,100,000	0.00 Client	Sell
11:34:30	R2044	On 03/08/2023			Bond Future	1	13,300,000	0.00 Client	Sell
11:34:30	R2044	On 03/08/2023			Bond Future	1	10,500,000	0.00 Client	Sell
11:34:30	R2044	On 03/08/2023			Bond Future	1	7,800,000	0.00 Client	Sell
11:34:30	R2044	On 03/08/2023			Bond Future	1	1,600,000	0.00 Member	Buy
11:34:30	R2044	On 03/08/2023			Bond Future	1	2,100,000	0.00 Member	Buy
Total for R2044 Bond Future						28	246,400,000	0.00	
10:13:31	R2048	On 03/08/2023			Bond Future	1	4,000,000	0.00 Member	Sell
10:29:02	R2048	On 03/08/2023			Bond Future	1	4,000,000	0.00 Client	Buy
Total for R2048 Bond Future						2	8,000,000	0.00	
16:49:59	R213	On 02/11/2023			Bond Future	1	14,200,000	0.00 Member	Buy
16:49:59	R213	On 02/11/2023			Bond Future	1	14,200,000	0.00 Member	Sell
16:53:46	R213	On 02/11/2023			Bond Future	1	14,200,000	0.00 Member	Buy
16:53:46	R213	On 02/11/2023			Bond Future	1	14,200,000	0.00 Client	Sell
Total for R213 Bond Future						4	56,800,000	0.00	
Grand Total for all Instruments						112	1,022,000,000	0.00	