



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 02/06/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:00:06	I2038	On 02/11/2023		Bond Future	1	5,000,000	0.00 Member	Sell
13:00:06	I2038	On 02/11/2023		Bond Future	1	5,000,000	0.00 Member	Buy
13:16:20	I2038	On 02/11/2023		Bond Future	1	5,000,000	0.00 Client	Buy
13:16:20	I2038	On 02/11/2023		Bond Future	1	5,000,000	0.00 Member	Sell
Total for I2038 Bond Future					4	20,000,000	0.00	
9:11:46	R186	On 02/11/2023		Bond Future	1	76,900,000	0.00 Member	Buy
9:11:46	R186	On 02/11/2023		Bond Future	1	76,900,000	0.00 Member	Sell
9:21:09	R186	On 02/11/2023		Bond Future	1	76,900,000	0.00 Member	Buy
9:21:09	R186	On 02/11/2023		Bond Future	1	76,900,000	0.00 Client	Sell
Total for R186 Bond Future					4	307,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:46:49	R2032	On 03/08/2023			Bond Future	1	86,200,000	0.00 Member	Sell
13:23:01	R2032	On 03/08/2023			Bond Future	1	16,300,000	0.00 Member	Buy
13:24:10	R2032	On 03/08/2023			Bond Future	1	16,600,000	0.00 Member	Buy
13:24:10	R2032	On 03/08/2023			Bond Future	1	38,400,000	0.00 Member	Buy
13:24:10	R2032	On 03/08/2023			Bond Future	1	14,900,000	0.00 Member	Sell
13:24:10	R2032	On 03/08/2023			Bond Future	1	14,900,000	0.00 Member	Buy
13:24:10	R2032	On 03/08/2023			Bond Future	1	14,900,000	0.00 Client	Buy
13:24:10	R2032	On 03/08/2023			Bond Future	1	16,300,000	0.00 Member	Sell
13:24:10	R2032	On 03/08/2023			Bond Future	1	16,600,000	0.00 Member	Sell
13:24:10	R2032	On 03/08/2023			Bond Future	1	16,600,000	0.00 Client	Buy
13:24:10	R2032	On 03/08/2023			Bond Future	1	38,400,000	0.00 Member	Sell
13:24:10	R2032	On 03/08/2023			Bond Future	1	16,300,000	0.00 Client	Buy
13:24:10	R2032	On 03/08/2023			Bond Future	1	38,400,000	0.00 Client	Buy
Total for R2032 Bond Future						13	344,800,000	0.00	
11:25:19	R2035	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Sell
11:25:19	R2035	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Buy
17:03:50	R2035	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Sell
17:03:50	R2035	On 03/08/2023			Bond Future	1	100,000	0.00 Client	Buy
Total for R2035 Bond Future						4	400,000	0.00	
10:02:06	R2037	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Sell
10:02:06	R2037	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Buy
10:11:21	R2037	On 03/08/2023			Bond Future	1	89,300,000	0.00 Member	Sell
13:20:22	R2037	On 03/08/2023			Bond Future	1	84,000,000	0.00 Member	Buy
13:21:10	R2037	On 03/08/2023			Bond Future	1	2,300,000	0.00 Member	Sell
13:21:10	R2037	On 03/08/2023			Bond Future	1	2,300,000	0.00 Member	Buy
13:21:10	R2037	On 03/08/2023			Bond Future	1	84,000,000	0.00 Client	Buy
13:21:10	R2037	On 03/08/2023			Bond Future	1	84,000,000	0.00 Member	Sell
13:21:10	R2037	On 03/08/2023			Bond Future	1	3,000,000	0.00 Member	Sell
13:21:10	R2037	On 03/08/2023			Bond Future	1	3,000,000	0.00 Client	Buy
13:21:10	R2037	On 03/08/2023			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
13:21:10	R2037	On 03/08/2023			Bond Future	1	2,300,000	0.00 Client	Buy
17:03:40	R2037	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Sell
17:03:40	R2037	On 03/08/2023			Bond Future	1	300,000	0.00 Client	Buy
Total for R2037 Bond Future						14	358,400,000	0.00	
10:11:21	R2048	On 03/08/2023			Bond Future	1	3,700,000	0.00 Member	Sell
13:08:25	R2048	On 03/08/2023			Bond Future	1	3,700,000	0.00 Member	Buy
13:09:01	R2048	On 03/08/2023			Bond Future	1	3,700,000	0.00 Member	Sell
13:09:01	R2048	On 03/08/2023			Bond Future	1	3,700,000	0.00 Client	Buy
Total for R2048 Bond Future						4	14,800,000	0.00	
10:11:21	R209	On 03/08/2023			Bond Future	1	33,000,000	0.00 Member	Sell
13:17:37	R209	On 03/08/2023			Bond Future	1	9,200,000	0.00 Member	Buy
13:18:38	R209	On 03/08/2023			Bond Future	1	9,800,000	0.00 Member	Buy
13:18:38	R209	On 03/08/2023			Bond Future	1	14,000,000	0.00 Client	Buy
13:18:38	R209	On 03/08/2023			Bond Future	1	14,000,000	0.00 Member	Buy
13:18:38	R209	On 03/08/2023			Bond Future	1	9,200,000	0.00 Member	Sell
13:18:38	R209	On 03/08/2023			Bond Future	1	9,800,000	0.00 Client	Buy
13:18:38	R209	On 03/08/2023			Bond Future	1	9,200,000	0.00 Client	Buy
13:18:38	R209	On 03/08/2023			Bond Future	1	9,800,000	0.00 Member	Sell
13:18:38	R209	On 03/08/2023			Bond Future	1	14,000,000	0.00 Member	Sell
Total for R209 Bond Future						10	132,000,000	0.00	
10:11:21	R213	On 03/08/2023			Bond Future	1	7,800,000	0.00 Member	Sell
14:10:40	R213	On 03/08/2023			Bond Future	1	7,800,000	0.00 Member	Buy
14:12:18	R213	On 03/08/2023			Bond Future	1	7,800,000	0.00 Member	Sell
14:12:18	R213	On 03/08/2023			Bond Future	1	7,800,000	0.00 Client	Buy
Total for R213 Bond Future						4	31,200,000	0.00	

