



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 09/01/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:54:54	R186	On 02/02/2023		Bond Future	1	12,000,000	0.00 Member	Buy
11:16:55	R186	On 02/02/2023		Bond Future	1	2,000,000	0.00 Member	Sell
11:17:51	R186	On 02/02/2023		Bond Future	1	10,000,000	0.00 Member	Buy
11:17:51	R186	On 02/02/2023		Bond Future	1	10,000,000	0.00 Member	Sell
11:17:51	R186	On 02/02/2023		Bond Future	1	10,000,000	0.00 Client	Sell
11:17:51	R186	On 02/02/2023		Bond Future	1	2,000,000	0.00 Member	Buy
11:17:51	R186	On 02/02/2023		Bond Future	1	2,000,000	0.00 Client	Sell
Total for R186 Bond Future					7	48,000,000	0.00	
11:13:43	R2030	On 02/02/2023		Bond Future	1	2,000,000	0.00 Member	Buy
11:25:59	R2030	On 02/02/2023		Bond Future	1	2,000,000	0.00 Client	Sell
17:09:26	R2030	On 02/02/2023		Bond Future	1	10,300,000	0.00 Member	Buy
17:13:11	R2030	On 02/02/2023		Bond Future	1	10,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						4	24,600,000	0.00	
13:10:56	R2032	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Sell
13:10:56	R2032	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Buy
13:33:34	R2032	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Buy
13:33:34	R2032	On 02/02/2023			Bond Future	1	900,000	0.00 Client	Sell
Total for R2032 Bond Future						4	3,600,000	0.00	
16:06:33	R2040	On 02/02/2023			Bond Future	1	165,200,000	0.00 Member	Sell
16:06:33	R2040	On 02/02/2023			Bond Future	1	165,200,000	0.00 Member	Buy
16:17:58	R2040	On 02/02/2023			Bond Future	1	43,300,000	0.00 Member	Sell
16:17:58	R2040	On 02/02/2023			Bond Future	1	165,200,000	0.00 Member	Buy
16:49:23	R2040	On 02/02/2023			Bond Future	1	2,700,000	0.00 Member	Sell
16:49:23	R2040	On 02/02/2023			Bond Future	1	10,500,000	0.00 Client	Sell
16:49:23	R2040	On 02/02/2023			Bond Future	1	78,900,000	0.00 Member	Buy
16:49:23	R2040	On 02/02/2023			Bond Future	1	78,900,000	0.00 Client	Sell
16:49:23	R2040	On 02/02/2023			Bond Future	1	78,900,000	0.00 Member	Sell
16:49:23	R2040	On 02/02/2023			Bond Future	1	10,500,000	0.00 Member	Buy
16:49:23	R2040	On 02/02/2023			Bond Future	1	10,500,000	0.00 Member	Sell
16:49:23	R2040	On 02/02/2023			Bond Future	1	3,100,000	0.00 Member	Buy
16:49:23	R2040	On 02/02/2023			Bond Future	1	3,100,000	0.00 Client	Sell
16:49:23	R2040	On 02/02/2023			Bond Future	1	3,100,000	0.00 Member	Sell
16:49:23	R2040	On 02/02/2023			Bond Future	1	2,700,000	0.00 Member	Buy
16:49:23	R2040	On 02/02/2023			Bond Future	1	2,700,000	0.00 Client	Sell
16:49:24	R2040	On 02/02/2023			Bond Future	1	3,600,000	0.00 Client	Sell
16:49:24	R2040	On 02/02/2023			Bond Future	1	1,900,000	0.00 Member	Buy
16:49:24	R2040	On 02/02/2023			Bond Future	1	2,500,000	0.00 Member	Sell
16:49:24	R2040	On 02/02/2023			Bond Future	1	1,900,000	0.00 Member	Sell
16:49:24	R2040	On 02/02/2023			Bond Future	1	3,700,000	0.00 Member	Sell
16:49:24	R2040	On 02/02/2023			Bond Future	1	1,100,000	0.00 Client	Sell
16:49:24	R2040	On 02/02/2023			Bond Future	1	1,100,000	0.00 Member	Sell
16:49:24	R2040	On 02/02/2023			Bond Future	1	2,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:49:24	R2040	On 02/02/2023			Bond Future	1	3,600,000	0.00 Member	Buy
16:49:24	R2040	On 02/02/2023			Bond Future	1	43,300,000	0.00 Member	Buy
16:49:24	R2040	On 02/02/2023			Bond Future	1	13,900,000	0.00 Member	Buy
16:49:24	R2040	On 02/02/2023			Bond Future	1	3,700,000	0.00 Member	Buy
16:49:24	R2040	On 02/02/2023			Bond Future	1	3,700,000	0.00 Client	Sell
16:49:24	R2040	On 02/02/2023			Bond Future	1	2,500,000	0.00 Client	Sell
16:49:24	R2040	On 02/02/2023			Bond Future	1	1,900,000	0.00 Client	Sell
16:49:24	R2040	On 02/02/2023			Bond Future	1	1,100,000	0.00 Member	Buy
16:49:24	R2040	On 02/02/2023			Bond Future	1	13,900,000	0.00 Client	Sell
16:49:24	R2040	On 02/02/2023			Bond Future	1	13,900,000	0.00 Member	Sell
16:49:24	R2040	On 02/02/2023			Bond Future	1	3,600,000	0.00 Member	Sell
16:49:24	R2040	On 02/02/2023			Bond Future	1	43,300,000	0.00 Client	Sell
Total for R2040 Bond Future						36	991,200,000	0.00	
15:16:53	R213	On 02/02/2023			Bond Future	1	336,400,000	0.00 Member	Buy
16:04:22	R213	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Sell
16:07:39	R213	On 02/02/2023			Bond Future	1	100,000	0.00 Client	Sell
16:07:39	R213	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
16:07:39	R213	On 02/02/2023			Bond Future	1	19,500,000	0.00 Client	Sell
16:07:39	R213	On 02/02/2023			Bond Future	1	2,600,000	0.00 Member	Buy
16:07:39	R213	On 02/02/2023			Bond Future	1	8,400,000	0.00 Client	Sell
16:07:39	R213	On 02/02/2023			Bond Future	1	8,400,000	0.00 Member	Buy
16:07:39	R213	On 02/02/2023			Bond Future	1	11,100,000	0.00 Client	Sell
16:07:39	R213	On 02/02/2023			Bond Future	1	11,100,000	0.00 Member	Buy
16:07:39	R213	On 02/02/2023			Bond Future	1	32,800,000	0.00 Member	Buy
16:07:39	R213	On 02/02/2023			Bond Future	1	14,200,000	0.00 Member	Buy
16:07:39	R213	On 02/02/2023			Bond Future	1	21,300,000	0.00 Member	Buy
16:07:39	R213	On 02/02/2023			Bond Future	1	8,400,000	0.00 Member	Sell
16:07:39	R213	On 02/02/2023			Bond Future	1	14,200,000	0.00 Member	Sell
16:07:39	R213	On 02/02/2023			Bond Future	1	2,600,000	0.00 Member	Sell
16:07:39	R213	On 02/02/2023			Bond Future	1	19,500,000	0.00 Member	Buy
16:07:39	R213	On 02/02/2023			Bond Future	1	14,200,000	0.00 Client	Sell
16:07:39	R213	On 02/02/2023			Bond Future	1	2,600,000	0.00 Client	Sell
16:07:39	R213	On 02/02/2023			Bond Future	1	225,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:07:39	R213	On 02/02/2023			Bond Future	1	225,200,000	0.00 Member	Sell
16:07:39	R213	On 02/02/2023			Bond Future	1	19,500,000	0.00 Member	Sell
16:07:39	R213	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Buy
16:07:39	R213	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Sell
16:07:39	R213	On 02/02/2023			Bond Future	1	32,800,000	0.00 Member	Sell
16:07:39	R213	On 02/02/2023			Bond Future	1	1,200,000	0.00 Client	Sell
16:07:39	R213	On 02/02/2023			Bond Future	1	32,800,000	0.00 Client	Sell
16:07:39	R213	On 02/02/2023			Bond Future	1	225,200,000	0.00 Client	Sell
16:07:39	R213	On 02/02/2023			Bond Future	1	21,300,000	0.00 Client	Sell
16:07:39	R213	On 02/02/2023			Bond Future	1	21,300,000	0.00 Member	Sell
16:07:39	R213	On 02/02/2023			Bond Future	1	11,100,000	0.00 Member	Sell
Total for R213 Bond Future						31	1,345,600,000	0.00	
Grand Total for all Instruments						82	2,413,000,000	0.00	