



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/02/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:50:17	R186	On 02/11/2023		Bond Future	1	300,000	0.00 Member	Buy
13:50:17	R186	On 02/11/2023		Bond Future	1	300,000	0.00 Member	Sell
14:30:59	R186	On 04/05/2023		Bond Future	1	4,800,000	0.00 Client	Buy
14:30:59	R186	On 04/05/2023		Bond Future	1	4,800,000	0.00 Member	Sell
14:32:11	R186	On 02/11/2023		Bond Future	1	11,800,000	0.00 Client	Buy
14:32:11	R186	On 02/11/2023		Bond Future	1	11,800,000	0.00 Client	Sell
14:35:55	R186	On 02/11/2023		Bond Future	1	300,000	0.00 Client	Sell
14:35:55	R186	On 02/11/2023		Bond Future	1	300,000	0.00 Member	Buy
16:40:47	R186	On 04/05/2023		Bond Future	1	25,000,000	0.00 Member	Buy
16:40:47	R186	On 04/05/2023		Bond Future	1	25,000,000	0.00 Member	Sell
16:56:22	R186	On 04/05/2023		Bond Future	1	25,000,000	0.00 Member	Sell
16:56:22	R186	On 04/05/2023		Bond Future	1	25,000,000	0.00 Member	Buy
17:04:47	R186	On 04/05/2023		Bond Future	1	25,000,000	0.00 Client	Sell
17:04:47	R186	On 04/05/2023		Bond Future	1	25,000,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>14</b>	<b>184,400,000</b>	<b>0.00</b>	
10:33:39	R2030	On 04/05/2023			Bond Future	1	20,000,000	0.00 Member	Buy
10:48:13	R2030	On 04/05/2023			Bond Future	1	20,000,000	0.00 Client	Sell
11:49:14	R2030	On 04/05/2023			Bond Future	1	500,000	0.00 Member	Sell
11:49:14	R2030	On 04/05/2023			Bond Future	1	500,000	0.00 Member	Buy
12:32:03	R2030	On 04/05/2023			Bond Future	1	500,000	0.00 Member	Buy
12:32:03	R2030	On 04/05/2023			Bond Future	1	500,000	0.00 Client	Sell
14:26:52	R2030	On 02/11/2023			Bond Future	1	11,500,000	0.00 Client	Buy
14:26:52	R2030	On 02/11/2023			Bond Future	1	11,500,000	0.00 Client	Sell
16:05:42	R2030	On 04/05/2023			Bond Future	1	88,000,000	0.00 Member	Buy
16:05:42	R2030	On 04/05/2023			Bond Future	1	88,000,000	0.00 Member	Sell
16:09:52	R2030	On 04/05/2023			Bond Future	1	88,000,000	0.00 Member	Sell
16:09:52	R2030	On 04/05/2023			Bond Future	1	88,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>12</b>	<b>417,000,000</b>	<b>0.00</b>	
11:49:14	R2032	On 04/05/2023			Bond Future	1	3,000,000	0.00 Member	Sell
11:49:14	R2032	On 04/05/2023			Bond Future	1	3,000,000	0.00 Member	Buy
12:32:13	R2032	On 04/05/2023			Bond Future	1	3,000,000	0.00 Member	Buy
12:32:13	R2032	On 04/05/2023			Bond Future	1	3,000,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>12,000,000</b>	<b>0.00</b>	
11:39:27	R2035	On 04/05/2023			Bond Future	1	13,000,000	0.00 Member	Sell
13:22:21	R2035	On 04/05/2023			Bond Future	1	13,000,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>2</b>	<b>26,000,000</b>	<b>0.00</b>	
11:52:26	R2037	On 04/05/2023			Bond Future	1	27,000,000	0.00 Member	Sell
13:11:49	R2037	On 04/05/2023			Bond Future	1	27,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>54,000,000</b>	<b>0.00</b>	
9:55:02	R2040	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Sell
9:55:02	R2040	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Buy
10:11:24	R2040	On 03/08/2023			Bond Future	1	1,200,000	0.00 Client	Sell
10:11:24	R2040	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Buy
11:39:27	R2040	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Buy
11:49:14	R2040	On 03/08/2023			Bond Future	1	3,800,000	0.00 Member	Buy
11:49:14	R2040	On 03/08/2023			Bond Future	1	3,800,000	0.00 Member	Sell
11:52:26	R2040	On 04/05/2023			Bond Future	1	50,000,000	0.00 Member	Buy
12:32:23	R2040	On 03/08/2023			Bond Future	1	3,800,000	0.00 Client	Buy
12:32:23	R2040	On 03/08/2023			Bond Future	1	3,800,000	0.00 Member	Sell
13:13:05	R2040	On 04/05/2023			Bond Future	1	50,000,000	0.00 Client	Sell
13:24:35	R2040	On 04/05/2023			Bond Future	1	25,000,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>12</b>	<b>170,000,000</b>	<b>0.00</b>	
14:16:07	R2044	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Buy
14:16:07	R2044	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Sell
14:50:34	R2044	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Buy
14:50:34	R2044	On 04/05/2023			Bond Future	1	100,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>400,000</b>	<b>0.00</b>	
11:39:27	R2048	On 04/05/2023			Bond Future	1	13,000,000	0.00 Member	Sell
11:52:26	R2048	On 04/05/2023			Bond Future	1	24,000,000	0.00 Member	Sell
13:14:23	R2048	On 04/05/2023			Bond Future	1	24,000,000	0.00 Client	Buy
13:26:47	R2048	On 04/05/2023			Bond Future	1	13,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>74,000,000</b>	<b>0.00</b>	
11:09:22	R209	On 02/11/2023			Bond Future	1	39,200,000	0.00 Member	Buy
11:09:22	R209	On 02/11/2023			Bond Future	1	2,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:18:30	R209	On 02/11/2023			Bond Future	1	6,900,000	0.00 Member	Buy
11:18:30	R209	On 02/11/2023			Bond Future	1	6,900,000	0.00 Member	Sell
11:18:30	R209	On 02/11/2023			Bond Future	1	4,700,000	0.00 Member	Sell
11:18:30	R209	On 02/11/2023			Bond Future	1	2,600,000	0.00 Member	Buy
11:18:30	R209	On 02/11/2023			Bond Future	1	16,600,000	0.00 Member	Buy
11:18:30	R209	On 02/11/2023			Bond Future	1	16,600,000	0.00 Member	Sell
11:18:30	R209	On 02/11/2023			Bond Future	1	8,400,000	0.00 Member	Buy
11:18:30	R209	On 02/11/2023			Bond Future	1	8,400,000	0.00 Member	Sell
11:18:30	R209	On 02/11/2023			Bond Future	1	8,400,000	0.00 Client	Sell
11:18:30	R209	On 02/11/2023			Bond Future	1	6,900,000	0.00 Client	Sell
11:18:30	R209	On 02/11/2023			Bond Future	1	4,700,000	0.00 Client	Sell
11:18:30	R209	On 02/11/2023			Bond Future	1	2,600,000	0.00 Client	Sell
11:18:30	R209	On 02/11/2023			Bond Future	1	4,700,000	0.00 Member	Buy
11:18:30	R209	On 02/11/2023			Bond Future	1	16,600,000	0.00 Client	Sell
13:50:17	R209	On 02/11/2023			Bond Future	1	11,100,000	0.00 Member	Buy
13:50:17	R209	On 02/11/2023			Bond Future	1	11,100,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>18</b>	<b>179,000,000</b>	<b>0.00</b>	
11:14:55	R213	On 02/11/2023			Bond Future	1	10,900,000	0.00 Member	Buy
11:14:55	R213	On 02/11/2023			Bond Future	1	4,000,000	0.00 Member	Sell
11:17:59	R213	On 02/11/2023			Bond Future	1	500,000	0.00 Member	Buy
11:17:59	R213	On 02/11/2023			Bond Future	1	500,000	0.00 Member	Sell
11:17:59	R213	On 02/11/2023			Bond Future	1	2,400,000	0.00 Member	Buy
11:17:59	R213	On 02/11/2023			Bond Future	1	2,400,000	0.00 Member	Sell
11:17:59	R213	On 02/11/2023			Bond Future	1	2,400,000	0.00 Client	Sell
11:17:59	R213	On 02/11/2023			Bond Future	1	800,000	0.00 Client	Sell
11:17:59	R213	On 02/11/2023			Bond Future	1	1,100,000	0.00 Member	Buy
11:17:59	R213	On 02/11/2023			Bond Future	1	1,200,000	0.00 Member	Buy
11:17:59	R213	On 02/11/2023			Bond Future	1	1,200,000	0.00 Client	Sell
11:17:59	R213	On 02/11/2023			Bond Future	1	1,200,000	0.00 Member	Sell
11:17:59	R213	On 02/11/2023			Bond Future	1	1,100,000	0.00 Member	Sell
11:17:59	R213	On 02/11/2023			Bond Future	1	900,000	0.00 Member	Buy
11:17:59	R213	On 02/11/2023			Bond Future	1	1,100,000	0.00 Client	Sell
11:17:59	R213	On 02/11/2023			Bond Future	1	900,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:17:59	R213	On 02/11/2023		Bond Future	1	900,000	0.00 Member	Sell
11:17:59	R213	On 02/11/2023		Bond Future	1	800,000	0.00 Member	Buy
11:17:59	R213	On 02/11/2023		Bond Future	1	800,000	0.00 Member	Sell
11:17:59	R213	On 02/11/2023		Bond Future	1	500,000	0.00 Client	Sell
14:30:59	R213	On 04/05/2023		Bond Future	1	3,800,000	0.00 Client	Buy
14:30:59	R213	On 04/05/2023		Bond Future	1	3,800,000	0.00 Member	Sell
<b>Total for R213 Bond Future</b>					<b>22</b>	<b>43,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>94</b>	<b>1,160,000,000</b>	<b>0.00</b>	