



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 14/08/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:01:15	R186	On 02/11/2023		Bond Future	1	56,000,000	0.00 Member	Sell
12:01:15	R186	On 02/11/2023		Bond Future	1	56,000,000	0.00 Member	Buy
Total for R186 Bond Future					2	112,000,000	0.00	
9:28:00	R2030	On 02/11/2023		Bond Future	1	8,600,000	0.00 Member	Buy
9:54:51	R2030	On 02/11/2023		Bond Future	1	8,600,000	0.00 Member	Sell
9:55:32	R2030	On 02/11/2023		Bond Future	1	8,600,000	0.00 Member	Buy
9:55:32	R2030	On 02/11/2023		Bond Future	1	8,600,000	0.00 Client	Sell
12:01:15	R2030	On 02/11/2023		Bond Future	1	29,000,000	0.00 Member	Buy
12:01:15	R2030	On 02/11/2023		Bond Future	1	29,000,000	0.00 Member	Sell
Total for R2030 Bond Future					6	92,400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:01:15	R2032	On 02/11/2023			Bond Future	1	29,000,000	0.00 Member	Buy
12:01:15	R2032	On 02/11/2023			Bond Future	1	29,000,000	0.00 Member	Sell
15:04:26	R2032	On 02/11/2023			Bond Future	1	4,000,000	0.00 Member	Sell
15:26:26	R2032	On 02/11/2023			Bond Future	1	4,000,000	0.00 Client	Buy
15:54:26	R2032	On 02/11/2023			Bond Future	1	268,900,000	0.00 Member	Buy
16:14:58	R2032	On 02/11/2023			Bond Future	1	300,000	0.00 Member	Sell
16:16:17	R2032	On 02/11/2023			Bond Future	1	2,200,000	0.00 Member	Sell
16:16:17	R2032	On 02/11/2023			Bond Future	1	4,500,000	0.00 Member	Sell
16:16:17	R2032	On 02/11/2023			Bond Future	1	4,500,000	0.00 Member	Sell
16:16:17	R2032	On 02/11/2023			Bond Future	1	900,000	0.00 Member	Buy
16:16:17	R2032	On 02/11/2023			Bond Future	1	900,000	0.00 Member	Sell
16:16:17	R2032	On 02/11/2023			Bond Future	1	4,400,000	0.00 Member	Buy
16:16:17	R2032	On 02/11/2023			Bond Future	1	4,400,000	0.00 Member	Sell
16:16:17	R2032	On 02/11/2023			Bond Future	1	4,500,000	0.00 Client	Sell
16:16:17	R2032	On 02/11/2023			Bond Future	1	2,200,000	0.00 Member	Buy
16:16:17	R2032	On 02/11/2023			Bond Future	1	4,500,000	0.00 Member	Buy
16:16:17	R2032	On 02/11/2023			Bond Future	1	900,000	0.00 Client	Sell
16:16:17	R2032	On 02/11/2023			Bond Future	1	300,000	0.00 Member	Buy
16:16:17	R2032	On 02/11/2023			Bond Future	1	2,200,000	0.00 Client	Sell
16:16:17	R2032	On 02/11/2023			Bond Future	1	4,500,000	0.00 Client	Sell
16:16:17	R2032	On 02/11/2023			Bond Future	1	168,300,000	0.00 Member	Buy
16:16:17	R2032	On 02/11/2023			Bond Future	1	4,500,000	0.00 Member	Buy
16:16:17	R2032	On 02/11/2023			Bond Future	1	168,300,000	0.00 Member	Sell
16:16:17	R2032	On 02/11/2023			Bond Future	1	7,200,000	0.00 Member	Buy
16:16:17	R2032	On 02/11/2023			Bond Future	1	7,200,000	0.00 Client	Sell
16:16:17	R2032	On 02/11/2023			Bond Future	1	7,200,000	0.00 Member	Sell
16:16:17	R2032	On 02/11/2023			Bond Future	1	76,600,000	0.00 Member	Buy
16:16:17	R2032	On 02/11/2023			Bond Future	1	4,400,000	0.00 Client	Sell
16:16:17	R2032	On 02/11/2023			Bond Future	1	168,300,000	0.00 Client	Sell
16:16:17	R2032	On 02/11/2023			Bond Future	1	76,600,000	0.00 Client	Sell
16:16:17	R2032	On 02/11/2023			Bond Future	1	300,000	0.00 Client	Sell
16:16:17	R2032	On 02/11/2023			Bond Future	1	76,600,000	0.00 Member	Sell
16:20:37	R2032	On 02/11/2023			Bond Future	1	100,000,000	0.00 Member	Sell
16:20:37	R2032	On 02/11/2023			Bond Future	1	100,000,000	0.00 Member	Buy
17:05:16	R2032	On 02/11/2023			Bond Future	1	100,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:05:16	R2032	On 02/11/2023			Bond Future	1	100,000,000	0.00 Member	Sell
17:48:00	R2032	On 02/11/2023			Bond Future	1	100,000,000	0.00 Member	Buy
17:48:00	R2032	On 02/11/2023			Bond Future	1	100,000,000	0.00 Client	Sell
Total for R2032 Bond Future						38	1,741,600,000	0.00	
12:01:15	R2035	On 02/11/2023			Bond Future	1	22,000,000	0.00 Member	Buy
12:01:15	R2035	On 02/11/2023			Bond Future	1	22,000,000	0.00 Client	Sell
Total for R2035 Bond Future						2	44,000,000	0.00	
15:47:55	R2040	On 01/02/2024			Bond Future	1	133,300,000	0.00 Member	Buy
15:47:55	R2040	On 01/02/2024			Bond Future	1	12,400,000	0.00 Member	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	14,700,000	0.00 Member	Buy
16:26:46	R2040	On 01/02/2024			Bond Future	1	14,700,000	0.00 Member	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	4,700,000	0.00 Member	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	7,300,000	0.00 Client	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	4,700,000	0.00 Member	Buy
16:26:46	R2040	On 01/02/2024			Bond Future	1	1,300,000	0.00 Client	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	14,800,000	0.00 Client	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	2,100,000	0.00 Client	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	12,400,000	0.00 Client	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	2,100,000	0.00 Member	Buy
16:26:46	R2040	On 01/02/2024			Bond Future	1	8,600,000	0.00 Member	Buy
16:26:46	R2040	On 01/02/2024			Bond Future	1	8,600,000	0.00 Client	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	8,600,000	0.00 Member	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	2,000,000	0.00 Member	Buy
16:26:46	R2040	On 01/02/2024			Bond Future	1	14,800,000	0.00 Member	Buy
16:26:46	R2040	On 01/02/2024			Bond Future	1	2,000,000	0.00 Client	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	1,300,000	0.00 Member	Buy
16:26:46	R2040	On 01/02/2024			Bond Future	1	5,300,000	0.00 Member	Buy
16:26:46	R2040	On 01/02/2024			Bond Future	1	5,300,000	0.00 Client	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	7,300,000	0.00 Member	Buy
16:26:46	R2040	On 01/02/2024			Bond Future	1	2,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	2,700,000	0.00 Member	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	2,000,000	0.00 Member	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	1,300,000	0.00 Member	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	7,300,000	0.00 Member	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	53,400,000	0.00 Member	Buy
16:26:46	R2040	On 01/02/2024			Bond Future	1	53,400,000	0.00 Client	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	53,400,000	0.00 Member	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	4,000,000	0.00 Member	Buy
16:26:46	R2040	On 01/02/2024			Bond Future	1	5,300,000	0.00 Member	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	14,800,000	0.00 Member	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	2,700,000	0.00 Member	Buy
16:26:46	R2040	On 01/02/2024			Bond Future	1	4,000,000	0.00 Client	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	4,000,000	0.00 Member	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	12,400,000	0.00 Member	Buy
16:26:46	R2040	On 01/02/2024			Bond Future	1	14,700,000	0.00 Client	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	4,700,000	0.00 Client	Sell
16:26:46	R2040	On 01/02/2024			Bond Future	1	2,100,000	0.00 Member	Sell
17:29:49	R2040	On 02/11/2023			Bond Future	1	7,300,000	0.00 Member	Sell
17:41:19	R2040	On 02/11/2023			Bond Future	1	4,000,000	0.00 Member	Buy
17:41:43	R2040	On 02/11/2023			Bond Future	1	3,300,000	0.00 Client	Buy
17:41:43	R2040	On 02/11/2023			Bond Future	1	3,300,000	0.00 Member	Sell
17:41:43	R2040	On 02/11/2023			Bond Future	1	3,300,000	0.00 Member	Buy
17:41:43	R2040	On 02/11/2023			Bond Future	1	4,000,000	0.00 Client	Buy
17:41:43	R2040	On 02/11/2023			Bond Future	1	4,000,000	0.00 Member	Sell
Total for R2040 Bond Future						47	562,400,000	0.00	
15:57:03	R2048	On 02/11/2023			Bond Future	1	700,000	0.00 Member	Sell
15:57:03	R2048	On 02/11/2023			Bond Future	1	200,000	0.00 Member	Buy
17:09:27	R2048	On 02/11/2023			Bond Future	1	100,000	0.00 Member	Sell
17:09:27	R2048	On 02/11/2023			Bond Future	1	200,000	0.00 Client	Buy
17:09:27	R2048	On 02/11/2023			Bond Future	1	100,000	0.00 Member	Buy
17:09:27	R2048	On 02/11/2023			Bond Future	1	200,000	0.00 Member	Sell
17:09:27	R2048	On 02/11/2023			Bond Future	1	200,000	0.00 Client	Buy
17:09:27	R2048	On 02/11/2023			Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:09:27	R2048	On 02/11/2023			Bond Future	1	200,000	0.00 Member	Sell
17:09:27	R2048	On 02/11/2023			Bond Future	1	100,000	0.00 Client	Buy
17:09:27	R2048	On 02/11/2023			Bond Future	1	200,000	0.00 Member	Buy
17:09:27	R2048	On 02/11/2023			Bond Future	1	200,000	0.00 Member	Sell
17:09:27	R2048	On 02/11/2023			Bond Future	1	200,000	0.00 Client	Buy
Total for R2048 Bond Future						13	2,800,000	0.00	
13:50:20	R214	On 02/11/2023			Bond Future	1	150,000,000	0.00 Member	Sell
17:39:13	R214	On 02/11/2023			Bond Future	1	10,000,000	0.00 Member	Buy
17:43:23	R214	On 02/11/2023			Bond Future	1	46,000,000	0.00 Member	Buy
17:43:23	R214	On 02/11/2023			Bond Future	1	44,000,000	0.00 Member	Sell
17:43:23	R214	On 02/11/2023			Bond Future	1	17,000,000	0.00 Member	Buy
17:43:23	R214	On 02/11/2023			Bond Future	1	46,000,000	0.00 Member	Sell
17:43:23	R214	On 02/11/2023			Bond Future	1	44,000,000	0.00 Client	Buy
17:43:23	R214	On 02/11/2023			Bond Future	1	25,000,000	0.00 Member	Sell
17:43:23	R214	On 02/11/2023			Bond Future	1	46,000,000	0.00 Client	Buy
17:43:23	R214	On 02/11/2023			Bond Future	1	25,000,000	0.00 Client	Buy
17:43:23	R214	On 02/11/2023			Bond Future	1	17,000,000	0.00 Member	Sell
17:43:23	R214	On 02/11/2023			Bond Future	1	25,000,000	0.00 Member	Buy
17:43:23	R214	On 02/11/2023			Bond Future	1	44,000,000	0.00 Member	Buy
17:43:23	R214	On 02/11/2023			Bond Future	1	8,000,000	0.00 Member	Sell
17:43:23	R214	On 02/11/2023			Bond Future	1	8,000,000	0.00 Client	Buy
17:43:23	R214	On 02/11/2023			Bond Future	1	8,000,000	0.00 Member	Buy
17:43:23	R214	On 02/11/2023			Bond Future	1	17,000,000	0.00 Client	Buy
Total for R214 Bond Future						17	580,000,000	0.00	
Grand Total for all Instruments						125	3,135,200,000	0.00	