



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 20/02/2023

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:24:20	GOVI	On 04/05/2023			GOVI	1	20,000	0.00 Member	Sell
10:41:21	GOVI	On 04/05/2023			GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI						2	40,000	0.00	
11:56:20	R2030	On 01/02/2024	11.31	Put	Bond Future	1	136,000,000	0.00 Member	Sell
11:56:20	R2030	On 01/02/2024	9.93	Call	Bond Future	1	136,000,000	0.00 Member	Buy
11:56:20	R2030	On 01/02/2024	9.93	Call	Bond Future	1	136,000,000	0.00 Member	Sell
11:56:20	R2030	On 01/02/2024	11.31	Put	Bond Future	1	136,000,000	0.00 Member	Buy
12:55:28	R2030	On 01/02/2024	11.31	Put	Bond Future	1	136,000,000	0.00 Member	Buy
12:55:28	R2030	On 01/02/2024	11.31	Put	Bond Future	1	1,000,000	0.00 Member	Sell
12:55:45	R2030	On 01/02/2024	9.93	Call	Bond Future	1	136,000,000	0.00 Member	Sell
12:55:45	R2030	On 01/02/2024	9.93	Call	Bond Future	1	1,000,000	0.00 Member	Buy
13:19:39	R2030	On 01/02/2024	11.31	Put	Bond Future	1	21,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:19:39	R2030	On 01/02/2024	11.31	Put	Bond Future	1	10,800,000	0.00 Client	Sell
13:19:39	R2030	On 01/02/2024	11.31	Put	Bond Future	1	21,000,000	0.00 Client	Sell
13:19:39	R2030	On 01/02/2024	11.31	Put	Bond Future	1	49,300,000	0.00 Client	Sell
13:19:39	R2030	On 01/02/2024	11.31	Put	Bond Future	1	10,400,000	0.00 Member	Buy
13:19:39	R2030	On 01/02/2024	11.31	Put	Bond Future	1	4,900,000	0.00 Member	Buy
13:19:39	R2030	On 01/02/2024	11.31	Put	Bond Future	1	4,900,000	0.00 Client	Sell
13:19:39	R2030	On 01/02/2024	11.31	Put	Bond Future	1	49,300,000	0.00 Member	Buy
13:19:39	R2030	On 01/02/2024	11.31	Put	Bond Future	1	10,800,000	0.00 Member	Buy
13:19:39	R2030	On 01/02/2024	11.31	Put	Bond Future	1	21,000,000	0.00 Member	Sell
13:19:39	R2030	On 01/02/2024	11.31	Put	Bond Future	1	32,600,000	0.00 Client	Sell
13:19:39	R2030	On 01/02/2024	11.31	Put	Bond Future	1	10,400,000	0.00 Client	Sell
13:19:39	R2030	On 01/02/2024	11.31	Put	Bond Future	1	6,000,000	0.00 Client	Sell
13:19:39	R2030	On 01/02/2024	11.31	Put	Bond Future	1	6,000,000	0.00 Member	Sell
13:19:39	R2030	On 01/02/2024	11.31	Put	Bond Future	1	1,000,000	0.00 Member	Buy
13:19:39	R2030	On 01/02/2024	11.31	Put	Bond Future	1	1,000,000	0.00 Client	Sell
13:19:39	R2030	On 01/02/2024	11.31	Put	Bond Future	1	10,400,000	0.00 Member	Sell
13:19:39	R2030	On 01/02/2024	11.31	Put	Bond Future	1	4,900,000	0.00 Member	Sell
13:19:39	R2030	On 01/02/2024	11.31	Put	Bond Future	1	6,000,000	0.00 Member	Buy
13:19:39	R2030	On 01/02/2024	11.31	Put	Bond Future	1	49,300,000	0.00 Member	Sell
13:19:39	R2030	On 01/02/2024	11.31	Put	Bond Future	1	32,600,000	0.00 Member	Buy
13:19:39	R2030	On 01/02/2024	11.31	Put	Bond Future	1	32,600,000	0.00 Member	Sell
13:19:39	R2030	On 01/02/2024	11.31	Put	Bond Future	1	10,800,000	0.00 Member	Sell
13:59:27	R2030	On 01/02/2024	9.93	Call	Bond Future	1	32,600,000	0.00 Member	Buy
13:59:27	R2030	On 01/02/2024	9.93	Call	Bond Future	1	10,800,000	0.00 Member	Sell
13:59:27	R2030	On 01/02/2024	9.93	Call	Bond Future	1	10,800,000	0.00 Member	Buy
13:59:27	R2030	On 01/02/2024	9.93	Call	Bond Future	1	4,900,000	0.00 Member	Sell
13:59:27	R2030	On 01/02/2024	9.93	Call	Bond Future	1	4,900,000	0.00 Member	Buy
13:59:27	R2030	On 01/02/2024	9.93	Call	Bond Future	1	6,000,000	0.00 Member	Sell
13:59:27	R2030	On 01/02/2024	9.93	Call	Bond Future	1	49,300,000	0.00 Member	Sell
13:59:27	R2030	On 01/02/2024	9.93	Call	Bond Future	1	49,300,000	0.00 Member	Buy
13:59:27	R2030	On 01/02/2024	9.93	Call	Bond Future	1	32,600,000	0.00 Member	Sell
13:59:27	R2030	On 01/02/2024	9.93	Call	Bond Future	1	1,000,000	0.00 Member	Sell
13:59:27	R2030	On 01/02/2024	9.93	Call	Bond Future	1	1,000,000	0.00 Client	Buy
13:59:27	R2030	On 01/02/2024	9.93	Call	Bond Future	1	21,000,000	0.00 Client	Buy
13:59:27	R2030	On 01/02/2024	9.93	Call	Bond Future	1	49,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:59:27	R2030	On 01/02/2024	9.93	Call	Bond Future	1	10,400,000	0.00 Member	Sell
13:59:27	R2030	On 01/02/2024	9.93	Call	Bond Future	1	10,400,000	0.00 Member	Buy
13:59:27	R2030	On 01/02/2024	9.93	Call	Bond Future	1	21,000,000	0.00 Member	Sell
13:59:27	R2030	On 01/02/2024	9.93	Call	Bond Future	1	21,000,000	0.00 Member	Buy
13:59:27	R2030	On 01/02/2024	9.93	Call	Bond Future	1	10,800,000	0.00 Client	Buy
13:59:27	R2030	On 01/02/2024	9.93	Call	Bond Future	1	6,000,000	0.00 Client	Buy
13:59:27	R2030	On 01/02/2024	9.93	Call	Bond Future	1	6,000,000	0.00 Member	Buy
13:59:27	R2030	On 01/02/2024	9.93	Call	Bond Future	1	32,600,000	0.00 Client	Buy
13:59:27	R2030	On 01/02/2024	9.93	Call	Bond Future	1	10,400,000	0.00 Client	Buy
13:59:27	R2030	On 01/02/2024	9.93	Call	Bond Future	1	4,900,000	0.00 Client	Buy
Total for R2030 Bond Future						54	1,632,000,000	0.00	
12:08:52	R2032	On 04/05/2023			Bond Future	1	50,100,000	0.00 Member	Sell
12:08:52	R2032	On 04/05/2023			Bond Future	1	31,900,000	0.00 Member	Buy
12:16:49	R2032	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Sell
12:16:49	R2032	On 04/05/2023			Bond Future	1	100,000	0.00 Client	Buy
12:16:49	R2032	On 04/05/2023			Bond Future	1	16,400,000	0.00 Member	Sell
12:16:49	R2032	On 04/05/2023			Bond Future	1	1,200,000	0.00 Member	Sell
12:16:49	R2032	On 04/05/2023			Bond Future	1	400,000	0.00 Member	Sell
12:16:49	R2032	On 04/05/2023			Bond Future	1	400,000	0.00 Client	Buy
12:16:49	R2032	On 04/05/2023			Bond Future	1	400,000	0.00 Member	Buy
12:16:49	R2032	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Buy
12:16:49	R2032	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Buy
12:16:49	R2032	On 04/05/2023			Bond Future	1	16,400,000	0.00 Member	Buy
12:16:49	R2032	On 04/05/2023			Bond Future	1	1,200,000	0.00 Member	Buy
12:16:49	R2032	On 04/05/2023			Bond Future	1	16,400,000	0.00 Client	Buy
12:16:49	R2032	On 04/05/2023			Bond Future	1	1,200,000	0.00 Client	Buy
12:16:49	R2032	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Sell
12:16:49	R2032	On 04/05/2023			Bond Future	1	100,000	0.00 Client	Buy
Total for R2032 Bond Future						17	136,600,000	0.00	
10:16:00	R2035	On 04/05/2023			Bond Future	1	40,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:16:00	R2035	On 04/05/2023			Bond Future	1	40,000,000	0.00 Member	Buy
10:22:21	R2035	On 04/05/2023			Bond Future	1	40,000,000	0.00 Client	Buy
10:22:21	R2035	On 04/05/2023			Bond Future	1	40,000,000	0.00 Member	Sell
11:22:39	R2035	On 04/05/2023			Bond Future	1	4,500,000	0.00 Member	Sell
11:22:39	R2035	On 04/05/2023			Bond Future	1	4,500,000	0.00 Member	Buy
11:32:38	R2035	On 04/05/2023			Bond Future	1	4,500,000	0.00 Member	Sell
11:32:38	R2035	On 04/05/2023			Bond Future	1	4,500,000	0.00 Client	Buy
Total for R2035 Bond Future						8	178,000,000	0.00	
17:42:22	R2037	On 04/05/2023			Bond Future	1	135,000,000	0.00 Member	Buy
17:56:40	R2037	On 04/05/2023			Bond Future	1	135,000,000	0.00 Member	Sell
18:00:08	R2037	On 04/05/2023			Bond Future	1	135,000,000	0.00 Member	Buy
18:00:08	R2037	On 04/05/2023			Bond Future	1	135,000,000	0.00 Client	Sell
Total for R2037 Bond Future						4	540,000,000	0.00	
17:21:19	R2044	On 04/05/2023			Bond Future	1	6,400,000	0.00 Member	Sell
17:55:34	R2044	On 04/05/2023			Bond Future	1	6,400,000	0.00 Client	Buy
Total for R2044 Bond Future						2	12,800,000	0.00	
11:16:56	R209	On 02/11/2023			Bond Future	1	2,600,000	0.00 Member	Buy
11:16:56	R209	On 02/11/2023			Bond Future	1	2,600,000	0.00 Member	Sell
11:22:16	R209	On 02/11/2023			Bond Future	1	2,600,000	0.00 Member	Buy
11:22:16	R209	On 02/11/2023			Bond Future	1	2,600,000	0.00 Client	Sell
Total for R209 Bond Future						4	10,400,000	0.00	
11:16:56	R213	On 02/11/2023			Bond Future	1	800,000	0.00 Member	Buy
11:16:56	R213	On 02/11/2023			Bond Future	1	800,000	0.00 Member	Sell
11:22:51	R213	On 02/11/2023			Bond Future	1	800,000	0.00 Member	Buy
11:22:51	R213	On 02/11/2023			Bond Future	1	800,000	0.00 Client	Sell
17:21:19	R213	On 04/05/2023			Bond Future	1	7,600,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:58:04	R213	On 04/05/2023		Bond Future	1	7,600,000	0.00 Client	Buy
Total for R213 Bond Future					6	18,400,000	0.00	
Grand Total for all Instruments					97	2,528,240,000	0.00	