



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 22/03/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
7:45:45	ALBI	On 04/05/2023		Index Future	1	10,000	0.00 Member	Buy
7:45:45	ALBI	On 04/05/2023		Index Future	1	10,000	0.00 Member	Sell
Total for ALBI Index Future					2	20,000	0.00	
10:19:58	R2030	On 04/05/2023		Bond Future	1	71,300,000	0.00 Member	Buy
11:09:52	R2030	On 04/05/2023		Bond Future	1	29,900,000	0.00 Member	Sell
11:11:27	R2030	On 04/05/2023		Bond Future	1	2,200,000	0.00 Member	Buy
11:11:27	R2030	On 04/05/2023		Bond Future	1	2,200,000	0.00 Member	Sell
11:11:27	R2030	On 04/05/2023		Bond Future	1	39,200,000	0.00 Member	Buy
11:11:27	R2030	On 04/05/2023		Bond Future	1	39,200,000	0.00 Member	Sell
11:11:27	R2030	On 04/05/2023		Bond Future	1	2,200,000	0.00 Client	Sell
11:11:27	R2030	On 04/05/2023		Bond Future	1	39,200,000	0.00 Client	Sell
11:11:27	R2030	On 04/05/2023		Bond Future	1	29,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:11:27	R2030	On 04/05/2023			Bond Future	1	29,900,000	0.00 Client	Sell
Total for R2030 Bond Future						10	285,200,000	0.00	
17:32:05	R2032	On 04/05/2023			Bond Future	1	26,700,000	0.00 Member	Buy
17:37:27	R2032	On 04/05/2023			Bond Future	1	700,000	0.00 Member	Sell
17:39:07	R2032	On 04/05/2023			Bond Future	1	11,200,000	0.00 Member	Buy
17:39:07	R2032	On 04/05/2023			Bond Future	1	11,200,000	0.00 Member	Sell
17:39:07	R2032	On 04/05/2023			Bond Future	1	9,000,000	0.00 Member	Buy
17:39:07	R2032	On 04/05/2023			Bond Future	1	9,000,000	0.00 Client	Sell
17:39:07	R2032	On 04/05/2023			Bond Future	1	9,000,000	0.00 Member	Sell
17:39:07	R2032	On 04/05/2023			Bond Future	1	900,000	0.00 Client	Sell
17:39:07	R2032	On 04/05/2023			Bond Future	1	2,300,000	0.00 Member	Buy
17:39:07	R2032	On 04/05/2023			Bond Future	1	1,600,000	0.00 Member	Buy
17:39:07	R2032	On 04/05/2023			Bond Future	1	900,000	0.00 Member	Sell
17:39:07	R2032	On 04/05/2023			Bond Future	1	2,300,000	0.00 Client	Sell
17:39:07	R2032	On 04/05/2023			Bond Future	1	2,300,000	0.00 Member	Sell
17:39:07	R2032	On 04/05/2023			Bond Future	1	1,600,000	0.00 Member	Sell
17:39:07	R2032	On 04/05/2023			Bond Future	1	1,000,000	0.00 Member	Buy
17:39:07	R2032	On 04/05/2023			Bond Future	1	1,000,000	0.00 Client	Sell
17:39:07	R2032	On 04/05/2023			Bond Future	1	1,000,000	0.00 Member	Sell
17:39:07	R2032	On 04/05/2023			Bond Future	1	900,000	0.00 Member	Buy
17:39:07	R2032	On 04/05/2023			Bond Future	1	11,200,000	0.00 Client	Sell
17:39:07	R2032	On 04/05/2023			Bond Future	1	1,600,000	0.00 Client	Sell
17:39:08	R2032	On 04/05/2023			Bond Future	1	700,000	0.00 Client	Sell
17:39:08	R2032	On 04/05/2023			Bond Future	1	700,000	0.00 Member	Buy
Total for R2032 Bond Future						22	106,800,000	0.00	
16:06:17	R2035	On 04/05/2023			Bond Future	1	2,000,000	0.00 Member	Buy
16:06:17	R2035	On 04/05/2023			Bond Future	1	2,000,000	0.00 Member	Sell
17:30:54	R2035	On 04/05/2023			Bond Future	1	2,000,000	0.00 Member	Sell
17:30:54	R2035	On 04/05/2023			Bond Future	1	2,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2035 Bond Future						4	8,000,000	0.00	
9:38:30	R2040	On 04/05/2023			Bond Future	1	400,000	0.00 Member	Buy
9:38:30	R2040	On 04/05/2023			Bond Future	1	400,000	0.00 Member	Sell
9:41:18	R2040	On 04/05/2023			Bond Future	1	400,000	0.00 Client	Sell
9:41:18	R2040	On 04/05/2023			Bond Future	1	400,000	0.00 Member	Buy
Total for R2040 Bond Future						4	1,600,000	0.00	
8:43:31	R209	On 04/05/2023			Bond Future	1	25,000,000	0.00 Client	Buy
8:43:31	R209	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Sell
Total for R209 Bond Future						2	50,000,000	0.00	
17:31:21	R213	On 04/05/2023			Bond Future	1	617,700,000	0.00 Member	Buy
17:40:35	R213	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Sell
17:42:53	R213	On 04/05/2023			Bond Future	1	363,100,000	0.00 Member	Sell
17:42:53	R213	On 04/05/2023			Bond Future	1	170,800,000	0.00 Member	Buy
17:42:53	R213	On 04/05/2023			Bond Future	1	170,800,000	0.00 Member	Sell
17:42:53	R213	On 04/05/2023			Bond Future	1	16,200,000	0.00 Member	Buy
17:42:53	R213	On 04/05/2023			Bond Future	1	9,900,000	0.00 Client	Sell
17:42:53	R213	On 04/05/2023			Bond Future	1	7,200,000	0.00 Member	Sell
17:42:53	R213	On 04/05/2023			Bond Future	1	6,200,000	0.00 Member	Buy
17:42:53	R213	On 04/05/2023			Bond Future	1	16,200,000	0.00 Client	Sell
17:42:53	R213	On 04/05/2023			Bond Future	1	16,200,000	0.00 Member	Sell
17:42:53	R213	On 04/05/2023			Bond Future	1	10,900,000	0.00 Member	Buy
17:42:53	R213	On 04/05/2023			Bond Future	1	10,900,000	0.00 Member	Sell
17:42:53	R213	On 04/05/2023			Bond Future	1	170,800,000	0.00 Client	Sell
17:42:53	R213	On 04/05/2023			Bond Future	1	9,900,000	0.00 Member	Sell
17:42:53	R213	On 04/05/2023			Bond Future	1	7,600,000	0.00 Member	Buy
17:42:53	R213	On 04/05/2023			Bond Future	1	7,600,000	0.00 Member	Sell
17:42:53	R213	On 04/05/2023			Bond Future	1	7,200,000	0.00 Member	Buy
17:42:53	R213	On 04/05/2023			Bond Future	1	9,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:42:53	R213	On 04/05/2023			Bond Future	1	6,200,000	0.00 Member	Sell
17:42:53	R213	On 04/05/2023			Bond Future	1	5,500,000	0.00 Member	Buy
17:42:53	R213	On 04/05/2023			Bond Future	1	5,500,000	0.00 Member	Sell
17:42:53	R213	On 04/05/2023			Bond Future	1	5,500,000	0.00 Client	Sell
17:42:53	R213	On 04/05/2023			Bond Future	1	363,100,000	0.00 Client	Sell
17:42:53	R213	On 04/05/2023			Bond Future	1	363,100,000	0.00 Member	Buy
17:42:53	R213	On 04/05/2023			Bond Future	1	10,900,000	0.00 Client	Sell
17:42:53	R213	On 04/05/2023			Bond Future	1	7,600,000	0.00 Client	Sell
17:42:53	R213	On 04/05/2023			Bond Future	1	7,200,000	0.00 Client	Sell
17:42:53	R213	On 04/05/2023			Bond Future	1	6,200,000	0.00 Client	Sell
17:42:54	R213	On 04/05/2023			Bond Future	1	4,700,000	0.00 Client	Sell
17:42:54	R213	On 04/05/2023			Bond Future	1	1,800,000	0.00 Member	Sell
17:42:54	R213	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Buy
17:42:54	R213	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Sell
17:42:54	R213	On 04/05/2023			Bond Future	1	1,200,000	0.00 Client	Sell
17:42:54	R213	On 04/05/2023			Bond Future	1	2,000,000	0.00 Client	Sell
17:42:54	R213	On 04/05/2023			Bond Future	1	1,800,000	0.00 Client	Sell
17:42:54	R213	On 04/05/2023			Bond Future	1	1,500,000	0.00 Client	Sell
17:42:54	R213	On 04/05/2023			Bond Future	1	1,200,000	0.00 Member	Buy
17:42:54	R213	On 04/05/2023			Bond Future	1	2,100,000	0.00 Client	Sell
17:42:54	R213	On 04/05/2023			Bond Future	1	800,000	0.00 Client	Sell
17:42:54	R213	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Buy
17:42:54	R213	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Sell
17:42:54	R213	On 04/05/2023			Bond Future	1	2,600,000	0.00 Member	Buy
17:42:54	R213	On 04/05/2023			Bond Future	1	2,600,000	0.00 Client	Sell
17:42:54	R213	On 04/05/2023			Bond Future	1	2,100,000	0.00 Member	Buy
17:42:54	R213	On 04/05/2023			Bond Future	1	2,600,000	0.00 Member	Buy
17:42:54	R213	On 04/05/2023			Bond Future	1	2,100,000	0.00 Member	Sell
17:42:54	R213	On 04/05/2023			Bond Future	1	2,000,000	0.00 Member	Buy
17:42:54	R213	On 04/05/2023			Bond Future	1	2,000,000	0.00 Member	Sell
17:42:54	R213	On 04/05/2023			Bond Future	1	1,800,000	0.00 Member	Buy
17:42:54	R213	On 04/05/2023			Bond Future	1	2,600,000	0.00 Member	Sell
17:42:54	R213	On 04/05/2023			Bond Future	1	2,600,000	0.00 Member	Sell
17:42:54	R213	On 04/05/2023			Bond Future	1	2,600,000	0.00 Client	Sell
17:42:54	R213	On 04/05/2023			Bond Future	1	4,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:42:54	R213	On 04/05/2023			Bond Future	1	4,700,000	0.00 Member	Sell
17:42:54	R213	On 04/05/2023			Bond Future	1	1,200,000	0.00 Member	Sell
17:42:55	R213	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Sell
17:42:55	R213	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Sell
17:42:55	R213	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Buy
17:42:55	R213	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Buy
17:42:55	R213	On 04/05/2023			Bond Future	1	800,000	0.00 Client	Sell
Total for R213 Bond Future						61	2,470,800,000	0.00	
Grand Total for all Instruments						105	2,922,420,000	0.00	