



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 29/06/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:02:12	I2033	On 03/08/2023		Bond Future	1	6,000,000	0.00 Member	Buy
17:02:12	I2033	On 03/08/2023		Bond Future	1	6,000,000	0.00 Member	Sell
17:15:49	I2033	On 03/08/2023		Bond Future	1	6,000,000	0.00 Member	Sell
17:15:49	I2033	On 03/08/2023		Bond Future	1	6,000,000	0.00 Member	Buy
17:17:41	I2033	On 03/08/2023		Bond Future	1	6,000,000	0.00 Member	Buy
17:17:41	I2033	On 03/08/2023		Bond Future	1	6,000,000	0.00 Client	Sell
Total for I2033 Bond Future					6	36,000,000	0.00	
17:02:12	I2038	On 03/08/2023		Bond Future	1	3,000,000	0.00 Member	Buy
17:02:12	I2038	On 03/08/2023		Bond Future	1	3,000,000	0.00 Member	Sell
17:15:31	I2038	On 03/08/2023		Bond Future	1	3,000,000	0.00 Member	Sell
17:15:31	I2038	On 03/08/2023		Bond Future	1	3,000,000	0.00 Member	Buy
17:17:50	I2038	On 03/08/2023		Bond Future	1	3,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:17:50	I2038	On 03/08/2023			Bond Future	1	3,000,000	0.00 Client	Sell
Total for I2038 Bond Future						6	18,000,000	0.00	
11:00:10	R186	On 03/08/2023			Bond Future	1	3,000,000	0.00 Member	Buy
11:07:20	R186	On 03/08/2023			Bond Future	1	3,000,000	0.00 Client	Sell
12:20:13	R186	On 03/08/2023			Bond Future	1	50,000,000	0.00 Member	Buy
13:43:00	R186	On 03/08/2023			Bond Future	1	50,000,000	0.00 Member	Sell
13:44:18	R186	On 03/08/2023			Bond Future	1	50,000,000	0.00 Member	Buy
13:44:18	R186	On 03/08/2023			Bond Future	1	50,000,000	0.00 Client	Sell
15:49:28	R186	On 03/08/2023			Bond Future	1	20,000,000	0.00 Member	Buy
16:48:19	R186	On 03/08/2023			Bond Future	1	20,000,000	0.00 Member	Sell
16:49:17	R186	On 03/08/2023			Bond Future	1	20,000,000	0.00 Member	Buy
16:49:17	R186	On 03/08/2023			Bond Future	1	20,000,000	0.00 Client	Sell
17:27:43	R186	On 03/08/2023			Bond Future	1	17,400,000	0.00 Member	Buy
17:48:29	R186	On 03/08/2023			Bond Future	1	17,400,000	0.00 Member	Sell
17:48:53	R186	On 03/08/2023			Bond Future	1	17,400,000	0.00 Member	Buy
17:48:53	R186	On 03/08/2023			Bond Future	1	17,400,000	0.00 Client	Sell
Total for R186 Bond Future						14	355,600,000	0.00	
15:49:28	R2030	On 03/08/2023			Bond Future	1	14,000,000	0.00 Member	Sell
16:50:52	R2030	On 03/08/2023			Bond Future	1	5,700,000	0.00 Member	Buy
16:51:59	R2030	On 03/08/2023			Bond Future	1	8,300,000	0.00 Client	Buy
16:51:59	R2030	On 03/08/2023			Bond Future	1	5,700,000	0.00 Client	Buy
16:51:59	R2030	On 03/08/2023			Bond Future	1	8,300,000	0.00 Member	Buy
16:51:59	R2030	On 03/08/2023			Bond Future	1	8,300,000	0.00 Member	Sell
16:51:59	R2030	On 03/08/2023			Bond Future	1	5,700,000	0.00 Member	Sell
16:54:34	R2030	On 03/08/2023			Bond Future	1	33,800,000	0.00 Member	Buy
16:54:34	R2030	On 03/08/2023			Bond Future	1	33,800,000	0.00 Member	Sell
16:59:29	R2030	On 03/08/2023			Bond Future	1	12,600,000	0.00 Member	Sell
16:59:29	R2030	On 03/08/2023			Bond Future	1	12,600,000	0.00 Member	Buy
17:27:43	R2030	On 03/08/2023			Bond Future	1	11,400,000	0.00 Member	Sell
17:43:38	R2030	On 03/08/2023			Bond Future	1	5,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:44:32	R2030	On 03/08/2023			Bond Future	1	7,500,000	0.00 Member	Sell
17:44:32	R2030	On 03/08/2023			Bond Future	1	7,500,000	0.00 Client	Buy
17:44:32	R2030	On 03/08/2023			Bond Future	1	7,500,000	0.00 Member	Buy
17:44:32	R2030	On 03/08/2023			Bond Future	1	5,100,000	0.00 Member	Sell
17:44:32	R2030	On 03/08/2023			Bond Future	1	5,100,000	0.00 Client	Buy
17:45:25	R2030	On 03/08/2023			Bond Future	1	13,800,000	0.00 Member	Buy
17:46:01	R2030	On 03/08/2023			Bond Future	1	13,800,000	0.00 Member	Sell
17:46:01	R2030	On 03/08/2023			Bond Future	1	20,000,000	0.00 Member	Sell
17:46:01	R2030	On 03/08/2023			Bond Future	1	20,000,000	0.00 Client	Buy
17:46:01	R2030	On 03/08/2023			Bond Future	1	20,000,000	0.00 Member	Buy
17:46:01	R2030	On 03/08/2023			Bond Future	1	13,800,000	0.00 Client	Buy
17:46:58	R2030	On 03/08/2023			Bond Future	1	33,800,000	0.00 Member	Sell
17:47:25	R2030	On 03/08/2023			Bond Future	1	12,600,000	0.00 Member	Sell
17:48:16	R2030	On 03/08/2023			Bond Future	1	12,600,000	0.00 Member	Buy
17:48:16	R2030	On 03/08/2023			Bond Future	1	12,600,000	0.00 Client	Sell
17:48:37	R2030	On 03/08/2023			Bond Future	1	33,800,000	0.00 Client	Sell
17:48:37	R2030	On 03/08/2023			Bond Future	1	33,800,000	0.00 Member	Buy
17:56:13	R2030	On 03/08/2023			Bond Future	1	4,700,000	0.00 Member	Buy
17:56:40	R2030	On 03/08/2023			Bond Future	1	6,700,000	0.00 Client	Buy
17:56:40	R2030	On 03/08/2023			Bond Future	1	6,700,000	0.00 Member	Sell
17:56:40	R2030	On 03/08/2023			Bond Future	1	4,700,000	0.00 Member	Sell
17:56:40	R2030	On 03/08/2023			Bond Future	1	6,700,000	0.00 Member	Buy
17:56:40	R2030	On 03/08/2023			Bond Future	1	4,700,000	0.00 Client	Buy
Total for R2030 Bond Future						36	472,800,000	0.00	
9:26:00	R2032	On 03/08/2023			Bond Future	1	151,500,000	0.00 Member	Sell
10:52:31	R2032	On 02/11/2023			Bond Future	1	80,000,000	0.00 Member	Buy
10:52:31	R2032	On 02/11/2023			Bond Future	1	80,000,000	0.00 Member	Sell
11:44:47	R2032	On 02/11/2023			Bond Future	1	80,000,000	0.00 Member	Buy
11:44:47	R2032	On 02/11/2023			Bond Future	1	80,000,000	0.00 Client	Sell
11:48:43	R2032	On 03/08/2023			Bond Future	1	62,000,000	0.00 Member	Buy
11:49:28	R2032	On 03/08/2023			Bond Future	1	89,500,000	0.00 Member	Buy
11:49:28	R2032	On 03/08/2023			Bond Future	1	89,500,000	0.00 Member	Sell
11:49:28	R2032	On 03/08/2023			Bond Future	1	89,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:49:28	R2032	On 03/08/2023			Bond Future	1	62,000,000	0.00 Member	Sell
11:49:28	R2032	On 03/08/2023			Bond Future	1	62,000,000	0.00 Client	Buy
Total for R2032 Bond Future						11	926,000,000	0.00	
12:20:13	R2035	On 03/08/2023			Bond Future	1	50,000,000	0.00 Member	Buy
13:42:35	R2035	On 03/08/2023			Bond Future	1	50,000,000	0.00 Member	Sell
13:43:54	R2035	On 03/08/2023			Bond Future	1	50,000,000	0.00 Member	Buy
13:43:54	R2035	On 03/08/2023			Bond Future	1	50,000,000	0.00 Client	Sell
Total for R2035 Bond Future						4	200,000,000	0.00	
11:18:04	R2037	On 03/08/2023			Bond Future	1	15,300,000	0.00 Member	Buy
11:18:04	R2037	On 03/08/2023			Bond Future	1	15,300,000	0.00 Client	Sell
12:28:56	R2037	On 03/08/2023			Bond Future	1	39,000,000	0.00 Member	Buy
12:49:21	R2037	On 03/08/2023			Bond Future	1	39,000,000	0.00 Client	Sell
14:21:08	R2037	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Buy
14:21:08	R2037	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Sell
14:31:02	R2037	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Buy
14:31:02	R2037	On 03/08/2023			Bond Future	1	300,000	0.00 Client	Sell
Total for R2037 Bond Future						8	109,800,000	0.00	
9:55:42	R2040	On 02/11/2023			Bond Future	1	1,100,000	0.00 Client	Buy
9:55:42	R2040	On 02/11/2023			Bond Future	1	1,100,000	0.00 Client	Sell
12:28:56	R2040	On 03/08/2023			Bond Future	1	75,000,000	0.00 Member	Sell
12:50:33	R2040	On 03/08/2023			Bond Future	1	75,000,000	0.00 Client	Buy
Total for R2040 Bond Future						4	152,200,000	0.00	
11:16:13	R2044	On 03/08/2023			Bond Future	1	300,000,000	0.00 Member	Sell
12:28:56	R2044	On 03/08/2023			Bond Future	1	37,000,000	0.00 Member	Buy
12:51:21	R2044	On 03/08/2023			Bond Future	1	37,000,000	0.00 Client	Sell
14:51:37	R2044	On 03/08/2023			Bond Future	1	300,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:53:35	R2044	On 03/08/2023			Bond Future	1	300,000,000	0.00 Client	Buy
14:53:35	R2044	On 03/08/2023			Bond Future	1	300,000,000	0.00 Member	Sell
Total for R2044 Bond Future						6	1,274,000,000	0.00	
9:55:42	R209	On 02/11/2023			Bond Future	1	100,000	0.00 Client	Buy
9:55:42	R209	On 02/11/2023			Bond Future	1	1,700,000	0.00 Client	Buy
9:55:42	R209	On 02/11/2023			Bond Future	1	1,700,000	0.00 Client	Sell
9:55:42	R209	On 02/11/2023			Bond Future	1	100,000	0.00 Client	Sell
9:55:42	R209	On 02/11/2023			Bond Future	1	100,000	0.00 Client	Buy
9:55:42	R209	On 02/11/2023			Bond Future	1	100,000	0.00 Client	Sell
Total for R209 Bond Future						6	3,800,000	0.00	
Grand Total for all Instruments						101	3,548,200,000	0.00	