



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 11/01/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:06:51	I2025	On 02/02/2023		Bond Future	1	100,000	0.00 Member	Buy
12:06:51	I2025	On 02/02/2023		Bond Future	1	800,000	0.00 Member	Sell
13:58:59	I2025	On 02/02/2023		Bond Future	1	300,000	0.00 Member	Sell
13:58:59	I2025	On 02/02/2023		Bond Future	1	100,000	0.00 Client	Buy
13:58:59	I2025	On 02/02/2023		Bond Future	1	200,000	0.00 Member	Sell
13:58:59	I2025	On 02/02/2023		Bond Future	1	300,000	0.00 Client	Buy
13:58:59	I2025	On 02/02/2023		Bond Future	1	100,000	0.00 Member	Sell
13:58:59	I2025	On 02/02/2023		Bond Future	1	300,000	0.00 Member	Buy
13:58:59	I2025	On 02/02/2023		Bond Future	1	200,000	0.00 Member	Sell
13:58:59	I2025	On 02/02/2023		Bond Future	1	200,000	0.00 Client	Buy
13:58:59	I2025	On 02/02/2023		Bond Future	1	200,000	0.00 Member	Buy
13:58:59	I2025	On 02/02/2023		Bond Future	1	200,000	0.00 Client	Buy
13:58:59	I2025	On 02/02/2023		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
Total for I2025 Bond Future						13	3,200,000	0.00	
9:33:43	I2038	On 01/02/2024			Bond Future	1	3,800,000	0.00 Member	Buy
9:33:43	I2038	On 01/02/2024			Bond Future	1	3,800,000	0.00 Member	Sell
9:41:31	I2038	On 01/02/2024			Bond Future	1	3,800,000	0.00 Member	Sell
9:41:31	I2038	On 01/02/2024			Bond Future	1	3,800,000	0.00 Client	Buy
Total for I2038 Bond Future						4	15,200,000	0.00	
15:21:16	R186	On 02/02/2023			Bond Future	1	701,700,000	0.00 Member	Buy
16:45:43	R186	On 02/02/2023			Bond Future	1	2,200,000	0.00 Member	Sell
16:48:13	R186	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Sell
16:48:13	R186	On 02/02/2023			Bond Future	1	10,700,000	0.00 Client	Sell
16:48:13	R186	On 02/02/2023			Bond Future	1	500,000	0.00 Client	Sell
16:48:13	R186	On 02/02/2023			Bond Future	1	700,000	0.00 Client	Sell
16:48:13	R186	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Buy
16:48:13	R186	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Buy
16:48:13	R186	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Sell
16:48:13	R186	On 02/02/2023			Bond Future	1	10,700,000	0.00 Member	Buy
16:48:13	R186	On 02/02/2023			Bond Future	1	10,700,000	0.00 Member	Sell
16:48:14	R186	On 02/02/2023			Bond Future	1	13,700,000	0.00 Member	Buy
16:48:14	R186	On 02/02/2023			Bond Future	1	13,700,000	0.00 Member	Sell
16:48:14	R186	On 02/02/2023			Bond Future	1	3,400,000	0.00 Member	Sell
16:48:14	R186	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Sell
16:48:14	R186	On 02/02/2023			Bond Future	1	8,100,000	0.00 Member	Buy
16:48:14	R186	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
16:48:14	R186	On 02/02/2023			Bond Future	1	2,200,000	0.00 Member	Buy
16:48:14	R186	On 02/02/2023			Bond Future	1	1,400,000	0.00 Client	Sell
16:48:14	R186	On 02/02/2023			Bond Future	1	431,300,000	0.00 Client	Sell
16:48:14	R186	On 02/02/2023			Bond Future	1	8,100,000	0.00 Client	Sell
16:48:14	R186	On 02/02/2023			Bond Future	1	700,000	0.00 Client	Sell
16:48:14	R186	On 02/02/2023			Bond Future	1	208,300,000	0.00 Client	Sell
16:48:14	R186	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:48:14	R186	On 02/02/2023			Bond Future	1	3,400,000	0.00 Member	Buy
16:48:14	R186	On 02/02/2023			Bond Future	1	2,200,000	0.00 Client	Sell
16:48:14	R186	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Sell
16:48:14	R186	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
16:48:14	R186	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
16:48:14	R186	On 02/02/2023			Bond Future	1	13,700,000	0.00 Client	Sell
16:48:14	R186	On 02/02/2023			Bond Future	1	3,400,000	0.00 Client	Sell
16:48:14	R186	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Buy
16:48:14	R186	On 02/02/2023			Bond Future	1	1,400,000	0.00 Member	Buy
16:48:14	R186	On 02/02/2023			Bond Future	1	1,400,000	0.00 Member	Sell
16:48:14	R186	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Buy
16:48:14	R186	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Sell
16:48:14	R186	On 02/02/2023			Bond Future	1	431,300,000	0.00 Member	Buy
16:48:14	R186	On 02/02/2023			Bond Future	1	8,100,000	0.00 Member	Sell
16:48:14	R186	On 02/02/2023			Bond Future	1	208,300,000	0.00 Member	Buy
16:48:14	R186	On 02/02/2023			Bond Future	1	208,300,000	0.00 Member	Sell
16:48:14	R186	On 02/02/2023			Bond Future	1	431,300,000	0.00 Member	Sell
16:48:14	R186	On 02/02/2023			Bond Future	1	19,600,000	0.00 Member	Buy
16:48:14	R186	On 02/02/2023			Bond Future	1	19,600,000	0.00 Member	Sell
16:48:14	R186	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
16:48:14	R186	On 02/02/2023			Bond Future	1	19,600,000	0.00 Client	Sell
16:48:14	R186	On 02/02/2023			Bond Future	1	700,000	0.00 Client	Sell
16:50:50	R186	On 02/02/2023			Bond Future	1	28,100,000	0.00 Member	Buy
17:09:00	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Member	Sell
17:09:38	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Member	Buy
17:11:05	R186	On 02/02/2023			Bond Future	1	28,100,000	0.00 Client	Sell
17:13:05	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Member	Sell
17:13:05	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Client	Buy
17:46:06	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Member	Buy
17:46:06	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Member	Sell
Total for R186 Bond Future						54	3,013,000,000	0.00	
12:17:00	R2030	On 02/02/2023			Bond Future	1	33,000,000	0.00 Member	Sell
17:05:46	R2030	On 02/02/2023			Bond Future	1	359,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:19:45	R2030	On 02/02/2023			Bond Future	1	359,200,000	0.00 Client	Sell
17:27:06	R2030	On 02/02/2023			Bond Future	1	33,000,000	0.00 Client	Buy
Total for R2030 Bond Future						4	784,400,000	0.00	
9:55:31	R2035	On 02/02/2023			Bond Future	1	5,700,000	0.00 Member	Buy
9:55:31	R2035	On 02/02/2023			Bond Future	1	2,600,000	0.00 Member	Sell
10:11:27	R2035	On 02/02/2023			Bond Future	1	3,100,000	0.00 Member	Sell
10:11:27	R2035	On 02/02/2023			Bond Future	1	2,600,000	0.00 Client	Sell
10:11:27	R2035	On 02/02/2023			Bond Future	1	3,100,000	0.00 Member	Buy
10:11:27	R2035	On 02/02/2023			Bond Future	1	3,100,000	0.00 Client	Sell
10:11:27	R2035	On 02/02/2023			Bond Future	1	2,600,000	0.00 Member	Buy
Total for R2035 Bond Future						7	22,800,000	0.00	
10:20:08	R2040	On 02/02/2023			Bond Future	1	43,200,000	0.00 Member	Buy
10:20:08	R2040	On 02/02/2023			Bond Future	1	43,200,000	0.00 Client	Sell
12:17:00	R2040	On 02/02/2023			Bond Future	1	23,000,000	0.00 Member	Sell
17:25:13	R2040	On 02/02/2023			Bond Future	1	23,000,000	0.00 Client	Buy
Total for R2040 Bond Future						4	132,400,000	0.00	
10:57:16	R2048	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Sell
10:57:16	R2048	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
13:51:43	R2048	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Buy
13:51:43	R2048	On 02/02/2023			Bond Future	1	100,000	0.00 Client	Sell
Total for R2048 Bond Future						4	400,000	0.00	
11:25:05	R209	On 04/05/2023	10.50	Call	Bond Future	1	100,000,000	0.00 Member	Sell
11:25:05	R209	On 04/05/2023	11.00	Call	Bond Future	1	100,000,000	0.00 Member	Buy
11:25:05	R209	On 04/05/2023	11.00	Call	Bond Future	1	100,000,000	0.00 Member	Sell
11:25:05	R209	On 04/05/2023	10.50	Call	Bond Future	1	100,000,000	0.00 Member	Buy
11:27:07	R209	On 04/05/2023			Bond Future	1	17,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:27:07	R209	On 04/05/2023			Bond Future	1	17,000,000	0.00 Member	Buy
12:36:29	R209	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Sell
12:36:29	R209	On 04/05/2023			Bond Future	1	17,000,000	0.00 Member	Buy
12:36:39	R209	On 04/05/2023	11.00	Call	Bond Future	1	10,000,000	0.00 Member	Buy
12:36:39	R209	On 04/05/2023	11.00	Call	Bond Future	1	100,000,000	0.00 Member	Sell
12:36:48	R209	On 04/05/2023	10.50	Call	Bond Future	1	40,000,000	0.00 Member	Sell
12:36:48	R209	On 04/05/2023	10.50	Call	Bond Future	1	100,000,000	0.00 Member	Buy
14:01:32	R209	On 04/05/2023			Bond Future	1	6,500,000	0.00 Member	Sell
14:01:32	R209	On 04/05/2023			Bond Future	1	6,500,000	0.00 Client	Sell
14:01:32	R209	On 04/05/2023			Bond Future	1	6,500,000	0.00 Member	Buy
14:01:33	R209	On 04/05/2023			Bond Future	1	2,000,000	0.00 Client	Sell
14:01:33	R209	On 04/05/2023			Bond Future	1	2,000,000	0.00 Client	Sell
14:01:33	R209	On 04/05/2023			Bond Future	1	2,000,000	0.00 Member	Buy
14:01:33	R209	On 04/05/2023			Bond Future	1	1,500,000	0.00 Client	Sell
14:01:33	R209	On 04/05/2023			Bond Future	1	1,500,000	0.00 Client	Sell
14:01:33	R209	On 04/05/2023			Bond Future	1	2,000,000	0.00 Member	Sell
14:01:33	R209	On 04/05/2023			Bond Future	1	2,000,000	0.00 Member	Sell
14:01:33	R209	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Buy
14:01:33	R209	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Sell
14:01:33	R209	On 04/05/2023			Bond Future	1	2,000,000	0.00 Member	Buy
14:01:33	R209	On 04/05/2023			Bond Future	1	2,000,000	0.00 Member	Sell
14:01:33	R209	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Buy
14:01:33	R209	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Sell
14:01:33	R209	On 04/05/2023			Bond Future	1	2,000,000	0.00 Member	Buy
14:01:33	R209	On 04/05/2023			Bond Future	1	2,000,000	0.00 Client	Sell
14:01:33	R209	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Buy
14:01:33	R209	On 04/05/2023			Bond Future	1	1,500,000	0.00 Client	Sell
14:02:39	R209	On 04/05/2023	11.00	Call	Bond Future	1	10,000,000	0.00 Member	Buy
14:02:39	R209	On 04/05/2023	11.00	Call	Bond Future	1	10,000,000	0.00 Member	Sell
14:02:39	R209	On 04/05/2023	11.00	Call	Bond Future	1	10,000,000	0.00 Member	Sell
14:02:39	R209	On 04/05/2023	11.00	Call	Bond Future	1	10,000,000	0.00 Member	Buy
14:02:39	R209	On 04/05/2023	11.00	Call	Bond Future	1	10,000,000	0.00 Member	Sell
14:02:39	R209	On 04/05/2023	11.00	Call	Bond Future	1	10,000,000	0.00 Member	Buy
14:02:39	R209	On 04/05/2023	11.00	Call	Bond Future	1	10,000,000	0.00 Client	Buy
14:02:39	R209	On 04/05/2023	11.00	Call	Bond Future	1	10,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:02:39	R209	On 04/05/2023	11.00	Call	Bond Future	1	10,000,000	0.00 Client	Buy
14:02:39	R209	On 04/05/2023	11.00	Call	Bond Future	1	10,000,000	0.00 Member	Buy
14:02:39	R209	On 04/05/2023	11.00	Call	Bond Future	1	10,000,000	0.00 Member	Buy
14:02:39	R209	On 04/05/2023	11.00	Call	Bond Future	1	10,000,000	0.00 Member	Sell
14:02:39	R209	On 04/05/2023	11.00	Call	Bond Future	1	40,000,000	0.00 Member	Sell
14:02:39	R209	On 04/05/2023	11.00	Call	Bond Future	1	40,000,000	0.00 Member	Buy
14:02:39	R209	On 04/05/2023	11.00	Call	Bond Future	1	40,000,000	0.00 Client	Buy
14:02:39	R209	On 04/05/2023	11.00	Call	Bond Future	1	10,000,000	0.00 Client	Buy
14:02:39	R209	On 04/05/2023	11.00	Call	Bond Future	1	10,000,000	0.00 Client	Buy
14:02:39	R209	On 04/05/2023	11.00	Call	Bond Future	1	10,000,000	0.00 Member	Sell
14:02:39	R209	On 04/05/2023	11.00	Call	Bond Future	1	10,000,000	0.00 Member	Sell
14:02:39	R209	On 04/05/2023	11.00	Call	Bond Future	1	10,000,000	0.00 Client	Buy
14:03:25	R209	On 04/05/2023	10.50	Call	Bond Future	1	10,000,000	0.00 Client	Sell
14:03:25	R209	On 04/05/2023	10.50	Call	Bond Future	1	10,000,000	0.00 Client	Sell
14:03:25	R209	On 04/05/2023	10.50	Call	Bond Future	1	40,000,000	0.00 Client	Sell
14:03:25	R209	On 04/05/2023	10.50	Call	Bond Future	1	10,000,000	0.00 Member	Buy
14:03:25	R209	On 04/05/2023	10.50	Call	Bond Future	1	10,000,000	0.00 Member	Buy
14:03:25	R209	On 04/05/2023	10.50	Call	Bond Future	1	10,000,000	0.00 Client	Sell
14:03:25	R209	On 04/05/2023	10.50	Call	Bond Future	1	10,000,000	0.00 Member	Sell
14:03:25	R209	On 04/05/2023	10.50	Call	Bond Future	1	10,000,000	0.00 Member	Buy
14:03:25	R209	On 04/05/2023	10.50	Call	Bond Future	1	10,000,000	0.00 Member	Buy
14:03:25	R209	On 04/05/2023	10.50	Call	Bond Future	1	10,000,000	0.00 Client	Sell
14:03:25	R209	On 04/05/2023	10.50	Call	Bond Future	1	10,000,000	0.00 Client	Sell
14:03:25	R209	On 04/05/2023	10.50	Call	Bond Future	1	10,000,000	0.00 Member	Sell
14:03:25	R209	On 04/05/2023	10.50	Call	Bond Future	1	10,000,000	0.00 Member	Sell
14:03:25	R209	On 04/05/2023	10.50	Call	Bond Future	1	10,000,000	0.00 Member	Buy
14:03:25	R209	On 04/05/2023	10.50	Call	Bond Future	1	10,000,000	0.00 Member	Sell
14:03:25	R209	On 04/05/2023	10.50	Call	Bond Future	1	40,000,000	0.00 Member	Buy
14:03:25	R209	On 04/05/2023	10.50	Call	Bond Future	1	10,000,000	0.00 Member	Buy
14:03:25	R209	On 04/05/2023	10.50	Call	Bond Future	1	10,000,000	0.00 Member	Sell
14:03:25	R209	On 04/05/2023	10.50	Call	Bond Future	1	10,000,000	0.00 Client	Sell
Total for R209 Bond Future						72	1,302,000,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					162	5,273,400,000	0.00	