



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 28/02/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:52:13	I2029	On 04/05/2023		Bond Future	1	100,000,000	0.00 Member	Sell
17:05:13	I2029	On 04/05/2023		Bond Future	1	100,000,000	0.00 Client	Buy
Total for I2029 Bond Future					2	200,000,000	0.00	
8:35:45	R186	On 04/05/2023		Bond Future	1	2,700,000	0.00 Member	Buy
8:35:45	R186	On 04/05/2023		Bond Future	1	2,700,000	0.00 Member	Sell
8:44:35	R186	On 04/05/2023		Bond Future	1	2,700,000	0.00 Client	Buy
8:44:35	R186	On 04/05/2023		Bond Future	1	2,700,000	0.00 Member	Sell
10:57:25	R186	On 04/05/2023		Bond Future	1	75,700,000	0.00 Member	Sell
16:42:06	R186	On 04/05/2023		Bond Future	1	75,700,000	0.00 Member	Buy
16:42:48	R186	On 04/05/2023		Bond Future	1	75,700,000	0.00 Member	Sell
16:42:48	R186	On 04/05/2023		Bond Future	1	75,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						8	313,600,000	0.00	
17:16:10	R2030	On 04/05/2023			Bond Future	1	59,200,000	0.00 Member	Buy
17:35:46	R2030	On 04/05/2023			Bond Future	1	59,200,000	0.00 Member	Sell
17:36:38	R2030	On 04/05/2023			Bond Future	1	59,200,000	0.00 Member	Buy
17:36:38	R2030	On 04/05/2023			Bond Future	1	59,200,000	0.00 Client	Sell
Total for R2030 Bond Future						4	236,800,000	0.00	
13:34:54	R2037	On 04/05/2023			Bond Future	1	70,000,000	0.00 Member	Sell
13:34:54	R2037	On 04/05/2023			Bond Future	1	70,000,000	0.00 Member	Buy
14:48:06	R2037	On 04/05/2023			Bond Future	1	70,000,000	0.00 Member	Sell
14:48:06	R2037	On 04/05/2023			Bond Future	1	70,000,000	0.00 Client	Buy
16:55:11	R2037	On 04/05/2023			Bond Future	1	19,300,000	0.00 Member	Buy
17:27:53	R2037	On 04/05/2023			Bond Future	1	19,300,000	0.00 Member	Sell
17:29:16	R2037	On 04/05/2023			Bond Future	1	19,300,000	0.00 Client	Sell
17:29:16	R2037	On 04/05/2023			Bond Future	1	19,300,000	0.00 Member	Buy
Total for R2037 Bond Future						8	357,200,000	0.00	
15:17:32	R2040	On 04/05/2023			Bond Future	1	400,000	0.00 Member	Buy
15:17:32	R2040	On 04/05/2023			Bond Future	1	400,000	0.00 Member	Sell
15:28:20	R2040	On 04/05/2023			Bond Future	1	400,000	0.00 Client	Sell
15:28:20	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	
10:10:03	R209	On 02/11/2023			Bond Future	1	67,400,000	0.00 Member	Buy
10:10:03	R209	On 02/11/2023			Bond Future	1	2,500,000	0.00 Member	Sell
10:13:12	R209	On 02/11/2023			Bond Future	1	54,900,000	0.00 Member	Buy
10:13:12	R209	On 02/11/2023			Bond Future	1	54,900,000	0.00 Member	Sell
10:13:12	R209	On 02/11/2023			Bond Future	1	7,300,000	0.00 Member	Buy
10:13:12	R209	On 02/11/2023			Bond Future	1	7,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:13:12	R209	On 02/11/2023			Bond Future	1	2,500,000	0.00 Client	Sell
10:13:12	R209	On 02/11/2023			Bond Future	1	2,700,000	0.00 Member	Buy
10:13:12	R209	On 02/11/2023			Bond Future	1	2,700,000	0.00 Member	Sell
10:13:12	R209	On 02/11/2023			Bond Future	1	54,900,000	0.00 Client	Sell
10:13:12	R209	On 02/11/2023			Bond Future	1	7,300,000	0.00 Client	Sell
10:13:12	R209	On 02/11/2023			Bond Future	1	2,700,000	0.00 Client	Sell
10:13:12	R209	On 02/11/2023			Bond Future	1	2,500,000	0.00 Member	Buy
10:42:03	R209	On 04/05/2023			Bond Future	1	16,000,000	0.00 Member	Buy
10:42:03	R209	On 04/05/2023			Bond Future	1	4,000,000	0.00 Member	Buy
10:42:03	R209	On 04/05/2023			Bond Future	1	16,000,000	0.00 Client	Sell
10:42:03	R209	On 04/05/2023			Bond Future	1	4,000,000	0.00 Member	Buy
10:42:03	R209	On 04/05/2023			Bond Future	1	4,000,000	0.00 Client	Sell
10:42:03	R209	On 04/05/2023			Bond Future	1	4,000,000	0.00 Member	Buy
10:42:03	R209	On 04/05/2023			Bond Future	1	4,000,000	0.00 Client	Sell
10:42:03	R209	On 04/05/2023			Bond Future	1	4,000,000	0.00 Client	Sell
10:42:03	R209	On 04/05/2023			Bond Future	1	4,000,000	0.00 Client	Sell
10:42:03	R209	On 04/05/2023			Bond Future	1	4,000,000	0.00 Member	Buy
10:42:03	R209	On 04/05/2023			Bond Future	1	4,000,000	0.00 Member	Buy
10:42:03	R209	On 04/05/2023			Bond Future	1	4,000,000	0.00 Member	Buy
10:42:03	R209	On 04/05/2023			Bond Future	1	4,000,000	0.00 Client	Sell
17:08:26	R209	On 04/05/2023			Bond Future	1	1,900,000	0.00 Member	Sell
17:08:26	R209	On 04/05/2023			Bond Future	1	1,900,000	0.00 Member	Buy
17:34:01	R209	On 04/05/2023			Bond Future	1	1,900,000	0.00 Member	Buy
17:34:01	R209	On 04/05/2023			Bond Future	1	1,900,000	0.00 Client	Sell
Total for R209 Bond Future						31	357,200,000	0.00	
8:35:45	R213	On 04/05/2023			Bond Future	1	10,100,000	0.00 Member	Buy
8:35:45	R213	On 04/05/2023			Bond Future	1	10,100,000	0.00 Member	Sell
8:44:55	R213	On 04/05/2023			Bond Future	1	10,100,000	0.00 Client	Buy
8:44:55	R213	On 04/05/2023			Bond Future	1	10,100,000	0.00 Member	Sell
10:10:03	R213	On 02/11/2023			Bond Future	1	17,800,000	0.00 Member	Buy
10:10:03	R213	On 02/11/2023			Bond Future	1	17,800,000	0.00 Member	Sell
10:12:39	R213	On 02/11/2023			Bond Future	1	17,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:12:39	R213	On 02/11/2023			Bond Future	1	17,800,000	0.00 Member	Buy
Total for R213 Bond Future						8	111,600,000	0.00	
8:50:53	R214	On 04/05/2023			Bond Future	1	4,900,000	0.00 Member	Buy
11:22:07	R214	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Sell
11:24:22	R214	On 04/05/2023			Bond Future	1	1,800,000	0.00 Member	Buy
11:24:22	R214	On 04/05/2023			Bond Future	1	1,800,000	0.00 Member	Sell
11:24:22	R214	On 04/05/2023			Bond Future	1	1,600,000	0.00 Member	Buy
11:24:22	R214	On 04/05/2023			Bond Future	1	1,600,000	0.00 Member	Sell
11:24:22	R214	On 04/05/2023			Bond Future	1	600,000	0.00 Client	Sell
11:24:22	R214	On 04/05/2023			Bond Future	1	700,000	0.00 Member	Buy
11:24:22	R214	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Buy
11:24:22	R214	On 04/05/2023			Bond Future	1	1,800,000	0.00 Client	Sell
11:24:22	R214	On 04/05/2023			Bond Future	1	1,600,000	0.00 Client	Sell
11:24:22	R214	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Sell
11:24:22	R214	On 04/05/2023			Bond Future	1	700,000	0.00 Member	Sell
11:24:22	R214	On 04/05/2023			Bond Future	1	600,000	0.00 Member	Buy
11:24:22	R214	On 04/05/2023			Bond Future	1	600,000	0.00 Member	Sell
11:24:22	R214	On 04/05/2023			Bond Future	1	700,000	0.00 Client	Sell
Total for R214 Bond Future						16	19,600,000	0.00	
Grand Total for all Instruments						81	1,597,600,000	0.00	