



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 17/08/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:52:11	R186	On 02/11/2023		Bond Future	1	12,600,000	0.00 Member	Buy
17:21:32	R186	On 02/11/2023		Bond Future	1	12,600,000	0.00 Member	Sell
17:23:12	R186	On 02/11/2023		Bond Future	1	12,600,000	0.00 Member	Buy
17:23:12	R186	On 02/11/2023		Bond Future	1	12,600,000	0.00 Client	Sell
Total for R186 Bond Future					4	50,400,000	0.00	
8:25:55	R2030	On 02/11/2023		Bond Future	1	83,000,000	0.00 Member	Sell
8:25:55	R2030	On 02/11/2023		Bond Future	1	83,000,000	0.00 Client	Buy
9:46:39	R2030	On 02/11/2023		Bond Future	1	1,100,000	0.00 Member	Sell
9:46:39	R2030	On 02/11/2023		Bond Future	1	1,100,000	0.00 Member	Buy
16:52:11	R2030	On 02/11/2023		Bond Future	1	8,500,000	0.00 Member	Buy
17:17:00	R2030	On 02/11/2023		Bond Future	1	8,500,000	0.00 Member	Sell
17:19:37	R2030	On 02/11/2023		Bond Future	1	8,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:19:37	R2030	On 02/11/2023			Bond Future	1	8,500,000	0.00 Client	Sell
Total for R2030 Bond Future						8	202,200,000	0.00	
17:15:22	R2035	On 02/11/2023			Bond Future	1	18,800,000	0.00 Member	Sell
17:36:39	R2035	On 02/11/2023			Bond Future	1	1,100,000	0.00 Member	Buy
17:42:50	R2035	On 02/11/2023			Bond Future	1	6,000,000	0.00 Member	Buy
17:42:50	R2035	On 02/11/2023			Bond Future	1	1,100,000	0.00 Client	Buy
17:42:50	R2035	On 02/11/2023			Bond Future	1	1,100,000	0.00 Member	Sell
17:42:50	R2035	On 02/11/2023			Bond Future	1	6,000,000	0.00 Member	Sell
17:42:50	R2035	On 02/11/2023			Bond Future	1	5,600,000	0.00 Member	Sell
17:42:50	R2035	On 02/11/2023			Bond Future	1	5,600,000	0.00 Member	Buy
17:42:50	R2035	On 02/11/2023			Bond Future	1	3,500,000	0.00 Member	Sell
17:42:50	R2035	On 02/11/2023			Bond Future	1	6,000,000	0.00 Client	Buy
17:42:50	R2035	On 02/11/2023			Bond Future	1	5,600,000	0.00 Client	Buy
17:42:50	R2035	On 02/11/2023			Bond Future	1	3,500,000	0.00 Client	Buy
17:42:50	R2035	On 02/11/2023			Bond Future	1	2,600,000	0.00 Client	Buy
17:42:50	R2035	On 02/11/2023			Bond Future	1	3,500,000	0.00 Member	Buy
17:42:50	R2035	On 02/11/2023			Bond Future	1	2,600,000	0.00 Member	Sell
17:42:50	R2035	On 02/11/2023			Bond Future	1	2,600,000	0.00 Member	Buy
Total for R2035 Bond Future						16	75,200,000	0.00	
Grand Total for all Instruments						28	327,800,000	0.00	