



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 03/03/2022

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|--------------|-------------|-----------------|------------|---------------|--------------|
| 11:35:12 | I2025 | On 05/05/2022 | | Bond Future | 1 | 10,000,000 | 0.00 Member | Sell |
| 11:58:45 | I2025 | On 05/05/2022 | | Bond Future | 1 | 2,000,000 | 0.00 Member | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | Bond Future | 1 | 700,000 | 0.00 Client | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | Bond Future | 1 | 1,800,000 | 0.00 Client | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | Bond Future | 1 | 400,000 | 0.00 Client | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | Bond Future | 1 | 200,000 | 0.00 Client | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | Bond Future | 1 | 100,000 | 0.00 Client | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | Bond Future | 1 | 1,800,000 | 0.00 Member | Sell |
| 12:20:51 | I2025 | On 05/05/2022 | | Bond Future | 1 | 1,800,000 | 0.00 Member | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 12:20:51 | I2025 | On 05/05/2022 | | Bond Future | 1 | 700,000 | 0.00 Member | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 12:20:51 | I2025 | On 05/05/2022 | | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | Bond Future | 1 | 500,000 | 0.00 Member | Buy |

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|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-----------|---------------|--------------|
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Member | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Member | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 500,000 | 0.00 Member | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 100,000 | 0.00 Client | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 500,000 | 0.00 Member | Sell |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Member | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 400,000 | 0.00 Client | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Client | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 500,000 | 0.00 Client | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 100,000 | 0.00 Client | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 500,000 | 0.00 Member | Sell |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 500,000 | 0.00 Client | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 400,000 | 0.00 Client | Buy |
| 12:20:51 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Client | Buy |
| 12:20:52 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Client | Buy |
| 12:20:52 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Buy |
| 12:20:52 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 12:20:52 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Member | Buy |
| 12:20:52 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 12:20:52 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-------------------|-------------|-----------|
| 12:20:52 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 12:20:52 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Member | Buy |
| 12:20:52 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Sell |
| 12:20:52 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 200,000 | 0.00 Client | Buy |
| 12:20:52 | I2025 | On 05/05/2022 | | | Bond Future | 1 | 2,000,000 | 0.00 Client | Buy |
| Total for I2025 Bond Future | | | | | | 55 | 40,000,000 | 0.00 | |
| 11:35:12 | I2038 | On 05/05/2022 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 11:53:31 | I2038 | On 05/05/2022 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Buy |
| Total for I2038 Bond Future | | | | | | 2 | 2,000,000 | 0.00 | |
| 11:59:47 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 4,100,000 | 0.00 Member | Sell |
| 12:43:17 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 4,100,000 | 0.00 Member | Buy |
| 13:03:54 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 4,100,000 | 0.00 Member | Buy |
| 13:03:54 | R2032 | On 05/05/2022 | | | Bond Future | 1 | 4,100,000 | 0.00 Client | Sell |
| Total for R2032 Bond Future | | | | | | 4 | 16,400,000 | 0.00 | |
| 16:52:44 | R2037 | On 05/05/2022 | | | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 16:52:44 | R2037 | On 05/05/2022 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 17:22:43 | R2037 | On 05/05/2022 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 17:22:43 | R2037 | On 05/05/2022 | | | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 17:46:54 | R2037 | On 05/05/2022 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 17:46:54 | R2037 | On 05/05/2022 | | | Bond Future | 1 | 400,000 | 0.00 Client | Buy |
| Total for R2037 Bond Future | | | | | | 6 | 2,400,000 | 0.00 | |
| 14:59:21 | R2040 | On 05/05/2022 | | | Bond Future | 1 | 2,900,000 | 0.00 Member | Sell |
| 14:59:21 | R2040 | On 05/05/2022 | | | Bond Future | 1 | 2,900,000 | 0.00 Member | Buy |
| 16:52:44 | R2040 | On 05/05/2022 | | | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 16:52:44 | R2040 | On 05/05/2022 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 17:22:56 | R2040 | On 05/05/2022 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 17:22:56 | R2040 | On 05/05/2022 | | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 17:47:39 | R2040 | On 05/05/2022 | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 17:47:39 | R2040 | On 05/05/2022 | | Bond Future | 1 | 400,000 | 0.00 Client | Buy |
| Total for R2040 Bond Future | | | | | 8 | 8,200,000 | 0.00 | |
| Grand Total for all Instruments | | | | | 75 | 69,000,000 | 0.00 | |