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**INTEREST RATE AND CURRENCY DERIVATIVES** 

**DERIVATIVES MATCHED TRADES REPORT** 

REPORT FOR 08/11/2022

Johannesburg Stock Exchange

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Registration number: 2005/022939/06

VAT number: 4080119391

Matched Time	Contract Details		Strike Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:27:16	GOVI	On 02/02/2023		GOVI	1	160,000	0.00 Member	Buy
11:27:16	GOVI	On 02/02/2023		GOVI	1	20,000	0.00 Member	Sell
11:42:18	GOVI	On 02/02/2023		GOVI	1	80,000	0.00 Member	Sell
11:42:18	GOVI	On 02/02/2023		GOVI	1	60,000	0.00 Member	Sell
11:42:18	GOVI	On 02/02/2023		GOVI	1	20,000	0.00 Client	Sell
11:42:18	GOVI	On 02/02/2023		GOVI	1	80,000	0.00 Member	Buy
11:42:18	GOVI	On 02/02/2023		GOVI	1	80,000	0.00 Client	Sell
11:42:18	GOVI	On 02/02/2023		GOVI	1	60,000	0.00 Member	Buy
11:42:18	GOVI	On 02/02/2023		GOVI	1	60,000	0.00 Client	Sell
11:42:18	GOVI	On 02/02/2023		GOVI	1	20,000	0.00 Member	Buy
Total for GOVI GOVI					10	640,000	0.00	
11:45:05	12038	On 04/05/2023		Bond Future	1	12,000,000	0.00 Member	Buy

Matched Time	Contract Details		Contract Details Strike Call/ Product Put		No of Trades	Nominal	Trade Type	Buy/ Sell
11:45:05	12038	On 04/05/2023		Bond Future	1	12,000,000	0.00 Member	Sell
16:28:19	12038	On 04/05/2023		Bond Future	1	12,000,000	0.00 Client	Sell
16:28:19	12038	On 04/05/2023		Bond Future	1	12,000,000	0.00 Member	Buy
Total for I203	38 Bond Future				4	48,000,000	0.00	
10:55:04	12046	On 02/02/2023		Bond Future	1	4,000,000	0.00 Member	Sell
10:55:04	12046	On 02/02/2023		Bond Future	1	4,000,000	0.00 Member	Buy
11:31:29	12046	On 02/02/2023		Bond Future	1	4,000,000	0.00 Member	Buy
11:31:29	12046	On 02/02/2023		Bond Future	1	4,000,000	0.00 Client	Sell
11:45:05	12046	On 04/05/2023		Bond Future	1	74,200,000	0.00 Member	Buy
11:45:05	12046	On 04/05/2023		Bond Future	1	200,000	0.00 Member	Sell
16:31:31	12046	On 04/05/2023		Bond Future	1	17,700,000	0.00 Member	Buy
16:31:31	12046	On 04/05/2023		Bond Future	1	16,900,000	0.00 Member	Buy
16:31:31	12046	On 04/05/2023		Bond Future	1	9,800,000	0.00 Client	Sell
16:31:31	12046	On 04/05/2023		Bond Future	1	200,000	0.00 Client	Sell
16:31:31	12046	On 04/05/2023		Bond Future	1	1,300,000	0.00 Client	Sell
16:31:31	12046	On 04/05/2023		Bond Future	1	900,000	0.00 Member	Buy
16:31:31	12046	On 04/05/2023		Bond Future	1	14,000,000	0.00 Member	Buy
16:31:31	12046	On 04/05/2023		Bond Future	1	14,000,000	0.00 Client	Sell
16:31:31	12046	On 04/05/2023		Bond Future	1	10,000,000	0.00 Member	Buy
16:31:31	12046	On 04/05/2023		Bond Future	1	10,000,000	0.00 Client	Sell
16:31:31	12046	On 04/05/2023		Bond Future	1	300,000	0.00 Member	Buy
16:31:31	12046	On 04/05/2023		Bond Future	1	300,000	0.00 Client	Sell
16:31:31	12046	On 04/05/2023		Bond Future	1	200,000	0.00 Member	Buy
16:31:31	12046	On 04/05/2023		Bond Future	1	1,300,000	0.00 Member	Buy
16:31:31	12046	On 04/05/2023		Bond Future	1	9,800,000	0.00 Member	Sell
16:31:31	12046	On 04/05/2023		Bond Future	1	2,900,000	0.00 Member	Buy
16:31:31	12046	On 04/05/2023		Bond Future	1	2,900,000	0.00 Client	Sell
16:31:31	12046	On 04/05/2023		Bond Future	1	2,900,000	0.00 Member	Sell
16:31:31	12046	On 04/05/2023		Bond Future	1	16,900,000	0.00 Member	Sell
16:31:31	12046	On 04/05/2023		Bond Future	1	14,000,000	0.00 Member	Sell
16:31:31	12046	On 04/05/2023		Bond Future	1	200,000	0.00 Member	Buy
16:31:31	12046	On 04/05/2023		Bond Future	1	1,300,000	0.00 Member	Sell
16:31:31	12046	On 04/05/2023		Bond Future	1	900,000	0.00 Client	Sell

Matched Contract Details Time		Details	Strike Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:31:31	12046	On 04/05/2023		Bond Future	1	900,000	0.00 Member	Sell
16:31:31	12046	On 04/05/2023		Bond Future	1	10,000,000	0.00 Member	Sell
16:31:31	12046	On 04/05/2023		Bond Future	1	9,800,000	0.00 Member	Buy
16:31:31	12046	On 04/05/2023		Bond Future	1	17,700,000	0.00 Member	Sell
16:31:31	12046	On 04/05/2023		Bond Future	1	16,900,000	0.00 Client	Sell
16:31:31	12046	On 04/05/2023		Bond Future	1	200,000	0.00 Client	Sell
16:31:31	12046	On 04/05/2023		Bond Future	1	17,700,000	0.00 Client	Sell
16:31:31	12046	On 04/05/2023		Bond Future	1	300,000	0.00 Member	Sell
16:31:31	12046	On 04/05/2023		Bond Future	1	200,000	0.00 Member	Sell
Total for I2046 Bond Future					38	312,800,000	0.00	
11:45:05	12050	On 04/05/2023		Bond Future	1	22,300,000	0.00 Member	Buy
11:45:05	12050	On 04/05/2023		Bond Future	1	3,400,000	0.00 Member	Sell
16:30:17	12050	On 04/05/2023		Bond Future	1	14,000,000	0.00 Member	Buy
16:30:17	12050	On 04/05/2023		Bond Future	1	14,000,000	0.00 Client	Sell
16:30:17	12050	On 04/05/2023		Bond Future	1	14,000,000	0.00 Member	Sell
16:30:17	12050	On 04/05/2023		Bond Future	1	4,900,000	0.00 Member	Buy
16:30:17	12050	On 04/05/2023		Bond Future	1	4,900,000	0.00 Client	Sell
16:30:17	12050	On 04/05/2023		Bond Future	1	4,900,000	0.00 Member	Sell
16:30:17	12050	On 04/05/2023		Bond Future	1	3,400,000	0.00 Member	Buy
16:30:17	12050	On 04/05/2023		Bond Future	1	3,400,000	0.00 Client	Sell
Total for I205	50 Bond Future				10	89,200,000	0.00	
16:28:11	R186	On 02/02/2023		Bond Future	1	112,300,000	0.00 Member	Buy
17:02:20	R186	On 02/02/2023		Bond Future	1	800,000	0.00 Member	Sell
17:03:12	R186	On 02/02/2023		Bond Future	1	97,300,000	0.00 Member	Buy
17:03:12	R186	On 02/02/2023		Bond Future	1	97,300,000	0.00 Member	Sell
17:03:12	R186	On 02/02/2023		Bond Future	1	3,800,000	0.00 Member	Sell
17:03:12	R186	On 02/02/2023		Bond Future	1	800,000	0.00 Client	Sell
17:03:12	R186	On 02/02/2023		Bond Future	1	1,100,000	0.00 Member	Buy
17:03:12	R186	On 02/02/2023		Bond Future	1	9,300,000	0.00 Member	Buy
17:03:12	R186	On 02/02/2023		Bond Future	1	9,300,000	0.00 Client	Sell

Matched Time	Contract Details			Call/ Product Put	No of Trades	Nominal	Trade Type	Buy/ Sell
17:03:12	R186	On 02/02/2023		Bond Future	1	1,100,000	0.00 Member	Sell
17:03:12	R186	On 02/02/2023		Bond Future	1	9,300,000	0.00 Member	Sell
17:03:12	R186	On 02/02/2023		Bond Future	1	3,800,000	0.00 Client	Sell
17:03:12	R186	On 02/02/2023		Bond Future	1	1,100,000	0.00 Client	Sell
17:03:12	R186	On 02/02/2023		Bond Future	1	3,800,000	0.00 Member	Buy
17:03:12	R186	On 02/02/2023		Bond Future	1	800,000	0.00 Member	Buy
17:03:12	R186	On 02/02/2023		Bond Future	1	97,300,000	0.00 Client	Sell
Total for R186 Bond Future					16	449,200,000	0.00	
10:38:18	R2035	On 02/02/2023		Bond Future	1	162,300,000	0.00 Member	Sell
10:38:18	R2035	On 02/02/2023		Bond Future	1	17,600,000	0.00 Member	Sell
12:41:22	R2035	On 02/02/2023		Bond Future	1	17,600,000	0.00 Client	Buy
12:42:49	R2035	On 02/02/2023		Bond Future	1	64,400,000	0.00 Member	Buy
12:43:55	R2035	On 02/02/2023		Bond Future	1	3,800,000	0.00 Member	Buy
12:43:55	R2035	On 02/02/2023		Bond Future	1	78,000,000	0.00 Client	Buy
12:43:55	R2035	On 02/02/2023		Bond Future	1	5,700,000	0.00 Client	Buy
12:43:55	R2035	On 02/02/2023		Bond Future	1	5,700,000	0.00 Member	Buy
12:43:55	R2035	On 02/02/2023		Bond Future	1	10,400,000	0.00 Member	Buy
12:43:55	R2035	On 02/02/2023		Bond Future	1	78,000,000	0.00 Member	Buy
12:43:55	R2035	On 02/02/2023		Bond Future	1	5,700,000	0.00 Member	Sell
12:43:55	R2035	On 02/02/2023		Bond Future	1	64,400,000	0.00 Client	Buy
12:43:55	R2035	On 02/02/2023		Bond Future	1	10,400,000	0.00 Member	Sell
12:43:55	R2035	On 02/02/2023		Bond Future	1	78,000,000	0.00 Member	Sell
12:43:55	R2035	On 02/02/2023		Bond Future	1	3,800,000	0.00 Client	Buy
12:43:55	R2035	On 02/02/2023		Bond Future	1	10,400,000	0.00 Client	Buy
12:43:55	R2035	On 02/02/2023		Bond Future	1	64,400,000	0.00 Member	Sell
12:43:55	R2035	On 02/02/2023		Bond Future	1	3,800,000	0.00 Member	Sell
16:28:11	R2035	On 02/02/2023		Bond Future	1	150,000,000	0.00 Member	Sell
17:00:09	R2035	On 02/02/2023		Bond Future	1	59,600,000	0.00 Member	Buy
17:01:15	R2035	On 02/02/2023		Bond Future	1	3,500,000	0.00 Member	Buy
17:01:15	R2035	On 02/02/2023		Bond Future	1	9,600,000	0.00 Member	Sell
17:01:15	R2035	On 02/02/2023		Bond Future	1	9,600,000	0.00 Member	Buy
17:01:15	R2035	On 02/02/2023		Bond Future	1	72,000,000	0.00 Client	Buy
17:01:15	R2035	On 02/02/2023		Bond Future	1	59,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Product Put	No of Trades	Nominal	Trade Type	Buy/ Sell
17:01:15	R2035	On 02/02/2023		Bond Future	1	72,000,000	0.00 Member	Sell
17:01:15	R2035	On 02/02/2023		Bond Future	1	72,000,000	0.00 Member	Buy
17:01:15	R2035	On 02/02/2023		Bond Future	1	5,300,000	0.00 Member	Sell
17:01:15	R2035	On 02/02/2023		Bond Future	1	5,300,000	0.00 Client	Buy
17:01:15	R2035	On 02/02/2023		Bond Future	1	59,600,000	0.00 Member	Sell
17:01:15	R2035	On 02/02/2023		Bond Future	1	3,500,000	0.00 Member	Sell
17:01:15	R2035	On 02/02/2023		Bond Future	1	5,300,000	0.00 Member	Buy
17:01:15	R2035	On 02/02/2023		Bond Future	1	3,500,000	0.00 Client	Buy
17:01:15	R2035	On 02/02/2023		Bond Future	1	9,600,000	0.00 Client	Buy
17:10:06	R2035	On 02/02/2023		Bond Future	1	1,900,000	0.00 Member	Sell
17:30:36	R2035	On 02/02/2023		Bond Future	1	1,900,000	0.00 Client	Buy
Total for R20	35 Bond Future				36	1,288,200,000	0.00	
11:09:23	R2037	On 02/02/2023		Bond Future	1	3,000,000	0.00 Member	Sell
11:09:23	R2037	On 02/02/2023		Bond Future	1	3,000,000	0.00 Client	Buy
17:10:06	R2037	On 02/02/2023		Bond Future	1	106,600,000	0.00 Member	Sell
17:31:38	R2037	On 02/02/2023		Bond Future	1	4,300,000	0.00 Member	Buy
17:33:57	R2037	On 02/02/2023		Bond Future	1	2,500,000	0.00 Member	Sell
17:33:57	R2037	On 02/02/2023		Bond Future	1	2,500,000	0.00 Client	Buy
17:33:57	R2037	On 02/02/2023		Bond Future	1	18,600,000	0.00 Member	Buy
17:33:57	R2037	On 02/02/2023		Bond Future	1	32,500,000	0.00 Client	Buy
17:33:57	R2037	On 02/02/2023		Bond Future	1	4,300,000	0.00 Client	Buy
17:33:57	R2037	On 02/02/2023		Bond Future	1	4,300,000	0.00 Member	Sell
17:33:57	R2037	On 02/02/2023		Bond Future	1	1,000,000	0.00 Client	Buy
17:33:57	R2037	On 02/02/2023		Bond Future	1	7,000,000	0.00 Client	Buy
17:33:57	R2037	On 02/02/2023		Bond Future	1	22,000,000	0.00 Member	Sell
17:33:57	R2037	On 02/02/2023		Bond Future	1	22,000,000	0.00 Client	Buy
17:33:57	R2037	On 02/02/2023		Bond Future	1	2,000,000	0.00 Member	Sell
17:33:57	R2037	On 02/02/2023		Bond Future	1	2,000,000	0.00 Client	Buy
17:33:57	R2037	On 02/02/2023		Bond Future	1	3,900,000	0.00 Client	Buy
17:33:57	R2037	On 02/02/2023		Bond Future	1	1,000,000	0.00 Member	Sell
17:33:57	R2037	On 02/02/2023		Bond Future	1	6,800,000	0.00 Member	Buy
17:33:57	R2037	On 02/02/2023		Bond Future	1	1,000,000	0.00 Member	Buy
17:33:57	R2037	On 02/02/2023		Bond Future	1	7,000,000	0.00 Member	Sell

Matched Time	Contract Details		Contract Details Strike Call/ Product Put		Nominal	Trade Type	Buy/ Sell
17:33:57	R2037	On 02/02/2023	Bond Future	1	18,600,000	0.00 Member	Sell
17:33:57	R2037	On 02/02/2023	Bond Future	1	6,000,000	0.00 Member	Sell
17:33:57	R2037	On 02/02/2023	Bond Future	1	6,000,000	0.00 Client	Buy
17:33:57	R2037	On 02/02/2023	Bond Future	1	2,000,000	0.00 Member	Buy
17:33:57	R2037	On 02/02/2023	Bond Future	1	3,900,000	0.00 Member	Sell
17:33:57	R2037	On 02/02/2023	Bond Future	1	3,900,000	0.00 Member	Buy
17:33:57	R2037	On 02/02/2023	Bond Future	1	2,500,000	0.00 Member	Buy
17:33:57	R2037	On 02/02/2023	Bond Future	1	6,800,000	0.00 Member	Sell
17:33:57	R2037	On 02/02/2023	Bond Future	1	6,800,000	0.00 Client	Buy
17:33:57	R2037	On 02/02/2023	Bond Future	1	7,000,000	0.00 Member	Buy
17:33:57	R2037	On 02/02/2023	Bond Future	1	32,500,000	0.00 Member	Sell
17:33:57	R2037	On 02/02/2023	Bond Future	1	32,500,000	0.00 Member	Buy
17:33:57	R2037	On 02/02/2023	Bond Future	1	18,600,000	0.00 Client	Buy
17:33:57	R2037	On 02/02/2023	Bond Future	1	6,000,000	0.00 Member	Buy
17:33:57	R2037	On 02/02/2023	Bond Future	1	22,000,000	0.00 Member	Buy
Total for R20	037 Bond Future			36	432,400,000	0.00	
10:12:32	R2048	On 02/02/2023	Bond Future	1	400,000	0.00 Member	Buy
10:12:32	R2048	On 02/02/2023	Bond Future	1	400,000	0.00 Member	Sell
11:14:48	R2048	On 02/02/2023	Bond Future	1	400,000	0.00 Member	Buy
11:14:48	R2048	On 02/02/2023	Bond Future	1	400,000	0.00 Client	Sell
Total for R20	048 Bond Future			4	1,600,000	0.00	
11:45:05	R210	On 02/02/2023	Bond Future	1	20,000,000	0.00 Member	Buy
11:45:05	R210	On 02/02/2023	Bond Future	1	1,600,000	0.00 Member	Sell
16:28:48	R210	On 02/02/2023	Bond Future	1	12,800,000	0.00 Member	Sell
16:28:48	R210	On 02/02/2023	Bond Future	1	5,600,000	0.00 Member	Sell
16:28:48	R210	On 02/02/2023	Bond Future	1	1,600,000	0.00 Client	Sell
16:28:48	R210	On 02/02/2023	Bond Future	1	12,800,000	0.00 Client	Sell
16:28:48	R210	On 02/02/2023	Bond Future	1	12,800,000	0.00 Member	Buy
16:28:48	R210	On 02/02/2023	Bond Future	1	5,600,000	0.00 Member	Buy
	R210	On 02/02/2023					•

Matched Time	Contract Deta	ails	Strike Call	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:28:48	R210	On 02/02/2023		Bond Future	1	1,600,000	0.00 Member	Buy
Total for R21	10 Bond Future				10	80,000,000	0.00	
Grand Tota	ıl for all Instrument	ts			164	2,702,040,000	0.00	