



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 07/02/2023

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|-----------------------------------|------------------|---------------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 9:57:07 | R186 | On 04/05/2023 | | Bond Future | 1 | 800,000 | 0.00 Member | Sell |
| 10:38:34 | R186 | On 04/05/2023 | | Bond Future | 1 | 800,000 | 0.00 Client | Buy |
| 15:23:32 | R186 | On 04/05/2023 | | Bond Future | 1 | 82,000,000 | 0.00 Member | Sell |
| 17:27:09 | R186 | On 04/05/2023 | | Bond Future | 1 | 82,000,000 | 0.00 Client | Buy |
| Total for R186 Bond Future | | | | | 4 | 165,600,000 | 0.00 | |
| 15:23:32 | R2030 | On 04/05/2023 | | Bond Future | 1 | 7,800,000 | 0.00 Member | Sell |
| 17:31:05 | R2030 | On 04/05/2023 | | Bond Future | 1 | 800,000 | 0.00 Member | Buy |
| 17:34:23 | R2030 | On 04/05/2023 | | Bond Future | 1 | 5,000,000 | 0.00 Member | Buy |
| 17:34:23 | R2030 | On 04/05/2023 | | Bond Future | 1 | 2,000,000 | 0.00 Member | Sell |
| 17:34:23 | R2030 | On 04/05/2023 | | Bond Future | 1 | 2,000,000 | 0.00 Client | Buy |
| 17:34:23 | R2030 | On 04/05/2023 | | Bond Future | 1 | 2,000,000 | 0.00 Member | Buy |
| 17:34:23 | R2030 | On 04/05/2023 | | Bond Future | 1 | 800,000 | 0.00 Client | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 17:34:23 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |
| 17:34:23 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 800,000 | 0.00 Member | Sell |
| 17:34:23 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 5,000,000 | 0.00 Client | Buy |
| Total for R2030 Bond Future | | | | | | 10 | 31,200,000 | 0.00 | |
| 9:56:01 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 118,000,000 | 0.00 Member | Buy |
| 10:07:08 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 5,700,000 | 0.00 Member | Sell |
| 10:07:08 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 1,100,000 | 0.00 Member | Buy |
| 10:30:48 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 60,200,000 | 0.00 Member | Sell |
| 10:31:14 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 57,800,000 | 0.00 Member | Buy |
| 10:31:14 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 57,800,000 | 0.00 Client | Sell |
| 10:31:14 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 57,800,000 | 0.00 Member | Sell |
| 10:31:14 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 60,200,000 | 0.00 Member | Buy |
| 10:31:14 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 60,200,000 | 0.00 Client | Sell |
| 11:52:20 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 2,800,000 | 0.00 Member | Sell |
| 11:52:20 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 2,800,000 | 0.00 Client | Buy |
| 11:52:20 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 2,800,000 | 0.00 Member | Buy |
| 11:52:21 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 1,100,000 | 0.00 Client | Buy |
| 11:52:21 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 1,800,000 | 0.00 Client | Buy |
| 11:52:21 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 1,100,000 | 0.00 Member | Sell |
| 11:52:21 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 1,800,000 | 0.00 Member | Sell |
| 11:52:21 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 1,800,000 | 0.00 Member | Buy |
| 15:23:32 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 118,000,000 | 0.00 Member | Buy |
| 17:07:27 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 8,600,000 | 0.00 Member | Buy |
| 17:16:42 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 5,600,000 | 0.00 Member | Sell |
| 17:17:57 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Sell |
| 17:17:57 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 900,000 | 0.00 Member | Buy |
| 17:17:57 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 1,400,000 | 0.00 Client | Sell |
| 17:17:57 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 200,000 | 0.00 Member | Buy |
| 17:17:57 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 200,000 | 0.00 Client | Sell |
| 17:17:57 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 17:17:57 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 500,000 | 0.00 Member | Buy |
| 17:17:57 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 500,000 | 0.00 Client | Sell |
| 17:17:57 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 5,600,000 | 0.00 Client | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|---------------------|-------------------------|---------------|---------------|------------------|----------------|---------------------|----------------|-------------------|-----------------|
| 17:17:57 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 500,000 | 0.00 Member | Sell |
| 17:17:57 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 900,000 | 0.00 Member | Sell |
| 17:17:57 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 17:17:57 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 900,000 | 0.00 Client | Sell |
| 17:17:57 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 5,600,000 | 0.00 Member | Buy |
| 17:31:58 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 57,800,000 | 0.00 Member | Sell |
| 17:36:00 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 60,200,000 | 0.00 Client | Sell |
| 17:36:00 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 60,200,000 | 0.00 Member | Buy |
| 17:36:00 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 60,200,000 | 0.00 Member | Sell |
| 17:36:00 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 57,800,000 | 0.00 Member | Buy |
| 17:36:00 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 57,800,000 | 0.00 Client | Sell |
| 17:43:44 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 1,326,700,000 | 0.00 Member | Buy |
| 17:47:53 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 677,000,000 | 0.00 Member | Sell |
| 17:48:51 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 677,000,000 | 0.00 Client | Sell |
| 17:48:51 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 649,700,000 | 0.00 Member | Buy |
| 17:48:51 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 649,700,000 | 0.00 Client | Sell |
| 17:48:51 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 649,700,000 | 0.00 Member | Sell |
| 17:48:51 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 677,000,000 | 0.00 Member | Buy |

| | | | | | | | | | |
|------------------------------------|--|--|--|--|--|-----------|----------------------|-------------|--|
| Total for R2032 Bond Future | | | | | | 47 | 6,308,000,000 | 0.00 | |
|------------------------------------|--|--|--|--|--|-----------|----------------------|-------------|--|

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|----------|-------|---------------|--|--|-------------|---|-------------|-------------|------|
| 9:23:52 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 13,000,000 | 0.00 Member | Buy |
| 9:52:26 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 13,000,000 | 0.00 Client | Sell |
| 9:56:01 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 118,400,000 | 0.00 Member | Sell |
| 11:22:11 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 98,000,000 | 0.00 Member | Buy |
| 11:22:49 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 7,000,000 | 0.00 Member | Buy |
| 11:22:49 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 13,400,000 | 0.00 Member | Buy |
| 11:22:49 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 98,000,000 | 0.00 Client | Buy |
| 11:22:49 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 98,000,000 | 0.00 Member | Sell |
| 11:22:49 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 7,000,000 | 0.00 Client | Buy |
| 11:22:49 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 13,400,000 | 0.00 Client | Buy |
| 11:22:49 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 7,000,000 | 0.00 Member | Sell |
| 11:22:49 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 13,400,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| Total for R2035 Bond Future | | | | | | 12 | 499,600,000 | 0.00 | |
| 15:50:52 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 172,800,000 | 0.00 Member | Buy |
| 15:50:52 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 114,200,000 | 0.00 Member | Sell |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 17,000,000 | 0.00 Member | Sell |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 18,500,000 | 0.00 Member | Buy |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 5,500,000 | 0.00 Member | Buy |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 5,500,000 | 0.00 Member | Sell |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 114,200,000 | 0.00 Client | Sell |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 4,900,000 | 0.00 Client | Sell |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 4,900,000 | 0.00 Member | Sell |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 4,100,000 | 0.00 Member | Buy |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 4,100,000 | 0.00 Member | Sell |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 17,000,000 | 0.00 Client | Sell |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 4,100,000 | 0.00 Client | Sell |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 2,400,000 | 0.00 Client | Sell |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 2,400,000 | 0.00 Member | Buy |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Buy |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 5,000,000 | 0.00 Client | Sell |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 18,500,000 | 0.00 Member | Sell |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 4,900,000 | 0.00 Member | Buy |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 17,000,000 | 0.00 Member | Buy |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 18,500,000 | 0.00 Client | Sell |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 114,200,000 | 0.00 Member | Buy |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 1,200,000 | 0.00 Client | Sell |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 5,500,000 | 0.00 Client | Sell |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Buy |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Sell |
| 16:16:43 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 2,400,000 | 0.00 Member | Sell |
| Total for R2037 Bond Future | | | | | | 28 | 691,200,000 | 0.00 | |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 9:23:52 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 25,000,000 | 0.00 Member | Sell |
| 9:55:47 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 25,000,000 | 0.00 Client | Buy |
| 15:50:52 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 163,000,000 | 0.00 Member | Sell |
| 15:50:52 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 107,700,000 | 0.00 Member | Buy |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 3,900,000 | 0.00 Client | Buy |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 4,700,000 | 0.00 Member | Buy |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 5,200,000 | 0.00 Member | Sell |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 2,300,000 | 0.00 Member | Sell |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 4,700,000 | 0.00 Member | Sell |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 4,700,000 | 0.00 Client | Buy |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 3,900,000 | 0.00 Member | Sell |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 1,100,000 | 0.00 Client | Buy |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 2,300,000 | 0.00 Client | Buy |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 16,000,000 | 0.00 Client | Buy |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 107,700,000 | 0.00 Member | Sell |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 107,700,000 | 0.00 Client | Buy |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 5,200,000 | 0.00 Client | Buy |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 1,100,000 | 0.00 Member | Sell |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 4,600,000 | 0.00 Member | Buy |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 3,900,000 | 0.00 Member | Buy |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 16,000,000 | 0.00 Member | Sell |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 16,000,000 | 0.00 Member | Buy |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 17,500,000 | 0.00 Member | Sell |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 17,500,000 | 0.00 Client | Buy |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 5,200,000 | 0.00 Member | Buy |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 1,100,000 | 0.00 Member | Buy |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 2,300,000 | 0.00 Member | Buy |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 17,500,000 | 0.00 Member | Buy |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 4,600,000 | 0.00 Member | Sell |
| 16:18:22 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 4,600,000 | 0.00 Client | Buy |
| Total for R2040 Bond Future | | | | | | 30 | 702,000,000 | 0.00 | |
| 17:18:57 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 12,000,000 | 0.00 Member | Buy |
| 17:38:54 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 12,000,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 17:39:38 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 12,000,000 | 0.00 Member | Buy |
| 17:39:38 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 12,000,000 | 0.00 Client | Sell |
| Total for R2044 Bond Future | | | | | | 4 | 48,000,000 | 0.00 | |
| 9:23:52 | R2048 | On 04/05/2023 | | | Bond Future | 1 | 12,000,000 | 0.00 Member | Buy |
| 9:50:17 | R2048 | On 04/05/2023 | | | Bond Future | 1 | 12,000,000 | 0.00 Client | Sell |
| Total for R2048 Bond Future | | | | | | 2 | 24,000,000 | 0.00 | |
| 13:03:14 | R213 | On 04/05/2023 | | | Bond Future | 1 | 2,200,000 | 0.00 Client | Buy |
| 13:03:14 | R213 | On 04/05/2023 | | | Bond Future | 1 | 2,200,000 | 0.00 Member | Sell |
| Total for R213 Bond Future | | | | | | 2 | 4,400,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 139 | 8,474,000,000 | 0.00 | |