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**INTEREST RATE AND CURRENCY DERIVATIVES** 

**DERIVATIVES MATCHED TRADES REPORT** 

REPORT FOR 07/08/2020

Johannesburg Stock Exchange

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Registration number: 2005/022939/06

VAT number: 4080119391

Matched Time	Contract I	Details	Strike Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:27:49	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Buy
14:57:19	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Sell
14:58:59	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Buy
14:58:59	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Client	Sell
Total for R18	86 Bond Future				4	4,000,000	0.00	
8:22:06	R2030	On 05/11/2020		Bond Future	1	244,100,000	0.00 Member	Buy
8:22:06	R2030	On 05/11/2020		Bond Future	1	1,900,000	0.00 Member	Sell
10:08:54	R2030	On 05/11/2020		Bond Future	1	101,300,000	0.00 Member	Sell
10:08:54	R2030	On 05/11/2020		Bond Future	1	10,000,000	0.00 Member	Buy
10:08:54	R2030	On 05/11/2020		Bond Future	1	5,900,000	0.00 Member	Buy
10:08:54	R2030	On 05/11/2020		Bond Future	1	125,000,000	0.00 Member	Sell
10:08:54	R2030	On 05/11/2020		Bond Future	1	5,900,000	0.00 Member	Sell

125,000,000 101,300,000 10,000,000 125,000,000 1,900,000 1,900,000 101,300,000 10,000,000 5,900,000 7,000,000 7,000,000	0.00 Client 0.00 Client 0.00 Member 0.00 Member 0.00 Client 0.00 Member 0.00 Member 0.00 Client 0.00 Client 0.00 Client	Sell Sell Buy Sell Buy Sell Buy Sell
10,000,000 125,000,000 1,900,000 1,900,000 101,300,000 10,000,000 5,900,000 7,000,000 45,000,000	0.00 Member 0.00 Member 0.00 Client 0.00 Member 0.00 Member 0.00 Client 0.00 Client	Sell Buy Sell Buy Buy
125,000,000 1,900,000 1,900,000 101,300,000 10,000,000 5,900,000 7,000,000 45,000,000	0.00 Member 0.00 Client 0.00 Member 0.00 Member 0.00 Client 0.00 Client	Buy Sell Buy Buy
1,900,000 1,900,000 101,300,000 10,000,000 5,900,000 7,000,000 45,000,000	0.00 Client 0.00 Member 0.00 Member 0.00 Client 0.00 Client	Sell Buy Buy
1,900,000 101,300,000 10,000,000 5,900,000 7,000,000 45,000,000	0.00 Member 0.00 Member 0.00 Client 0.00 Client	Buy Buy
101,300,000 10,000,000 5,900,000 7,000,000 45,000,000	0.00 Member 0.00 Client 0.00 Client	Buy
10,000,000 5,900,000 7,000,000 45,000,000	0.00 Client 0.00 Client	•
5,900,000 7,000,000 45,000,000	0.00 Client	Sell
7,000,000 45,000,000		
45,000,000	0.00 Mambar	Sell
	0.00 Member	Buy
7 000 000	0.00 Member	Sell
1,000,000	0.00 Member	Sell
300,000	0.00 Member	Sell
7,000,000	0.00 Client	Buy
300,000	0.00 Client	Buy
200,000	0.00 Client	Buy
300,000	0.00 Member	Buy
200,000	0.00 Member	Sell
200,000	0.00 Member	Buy
37,500,000	0.00 Member	Sell
37,500,000	0.00 Member	Buy
37,500,000	0.00 Client	Buy
1,156,400,000	0.00	
29,500,000	0.00 Member	Sell
29,500,000	0.00 Client	Buy
59,000,000	0.00	
75,500,000	0.00 Member	Buy
75,500,000	0.00 Member	Sell
75,500,000	0.00 Client	Buy
	0.00 Member	Sell
	37,500,000  1,156,400,000  29,500,000  29,500,000  59,000,000  75,500,000  75,500,000	37,500,000 0.00 Client  1,156,400,000 0.00  29,500,000 0.00 Member 29,500,000 0.00 Client  59,000,000 0.00 Member 75,500,000 0.00 Member 75,500,000 0.00 Member 75,500,000 0.00 Client

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Matched Time	Contract D	Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						4	302,000,000	0.00	
10:24:24	R2048	On 05/11/2020			Bond Future	1	7,300,000	0.00 Member	Buy
10:24:24	R2048	On 05/11/2020			Bond Future	1	47,000,000	0.00 Member	Sell
11:46:41	R2048	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Buy
11:46:41	R2048	On 05/11/2020			Bond Future	1	7,300,000	0.00 Member	Sell
11:46:41	R2048	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Sell
11:46:41	R2048	On 05/11/2020			Bond Future	1	39,100,000	0.00 Member	Sell
11:46:41	R2048	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
11:46:41	R2048	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy
11:46:41	R2048	On 05/11/2020			Bond Future	1	39,100,000	0.00 Member	Buy
11:46:41	R2048	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
11:46:41	R2048	On 05/11/2020			Bond Future	1	7,300,000	0.00 Client	Buy
11:46:41	R2048	On 05/11/2020			Bond Future	1	39,100,000	0.00 Client	Buy
11:46:41	R2048	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Buy
13:27:48	R2048	On 05/11/2020			Bond Future	1	88,100,000	0.00 Member	Buy
13:27:48	R2048	On 05/11/2020			Bond Future	1	88,100,000	0.00 Member	Sell
14:29:19	R2048	On 05/11/2020			Bond Future	1	88,100,000	0.00 Client	Buy
14:29:19	R2048	On 05/11/2020			Bond Future	1	88,100,000	0.00 Member	Sell
Total for R2048 Bond Future						17	540,400,000	0.00	
10:16:03	R210	On 05/11/2020			Bond Future	1	50,000,000	0.00 Client	Buy
10:16:03	R210	On 05/11/2020			Bond Future	1	50,000,000	0.00 Member	Sell
Total for R210 Bond Future						2	100,000,000	0.00	
Grand Total for all Instruments						58	2,161,800,000	0.00	

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