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**INTEREST RATE AND CURRENCY DERIVATIVES** 

**DERIVATIVES MATCHED TRADES REPORT** 

REPORT FOR 28/08/2020

Johannesburg Stock Exchange

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VAT number: 4080119391

Matched Time	Contract Details		Strike Call/ Put	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:47:19	R186	On 05/11/2020			Bond Future	1	34,300,000	0.00 Member	Sell
10:19:31	R186	On 05/11/2020			Bond Future	1	13,000,000	0.00 Member	Buy
10:20:48	R186	On 05/11/2020			Bond Future	1	12,000,000	0.00 Member	Buy
10:20:48	R186	On 05/11/2020			Bond Future	1	5,000,000	0.00 Client	Buy
10:20:48	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
10:20:48	R186	On 05/11/2020			Bond Future	1	5,000,000	0.00 Member	Buy
10:20:48	R186	On 05/11/2020			Bond Future	1	12,000,000	0.00 Client	Buy
10:20:48	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Buy
10:20:48	R186	On 05/11/2020			Bond Future	1	3,300,000	0.00 Member	Buy
10:20:48	R186	On 05/11/2020			Bond Future	1	3,300,000	0.00 Member	Sell
10:20:48	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
10:20:48	R186	On 05/11/2020			Bond Future	1	5,000,000	0.00 Member	Sell
10:20:48	R186	On 05/11/2020			Bond Future	1	12,000,000	0.00 Member	Sell
10:20:48	R186	On 05/11/2020			Bond Future	1	13,000,000	0.00 Member	Sell
10:20:48	R186	On 05/11/2020			Bond Future	1	13,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike Call/ Product Put		No of Trades	Nominal	Trade Type	Buy/ Sell
10:20:48	R186	On 05/11/2020		Bond Future	1	3,300,000	0.00 Client	Buy
12:40:37	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Buy
12:47:56	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Sell
13:07:39	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Buy
13:07:39	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Client	Sell
17:05:07	R186	On 05/11/2020		Bond Future	1	328,400,000	0.00 Member	Buy
17:40:57	R186	On 05/11/2020		Bond Future	1	5,700,000	0.00 Member	Sell
17:41:56	R186	On 05/11/2020		Bond Future	1	121,600,000	0.00 Member	Sell
17:41:56	R186	On 05/11/2020		Bond Future	1	5,700,000	0.00 Client	Sell
17:41:56	R186	On 05/11/2020		Bond Future	1	176,200,000	0.00 Member	Buy
17:41:56	R186	On 05/11/2020		Bond Future	1	176,200,000	0.00 Client	Sell
17:41:56	R186	On 05/11/2020		Bond Future	1	5,700,000	0.00 Member	Buy
17:41:56	R186	On 05/11/2020		Bond Future	1	4,100,000	0.00 Member	Sell
17:41:56	R186	On 05/11/2020		Bond Future	1	15,800,000	0.00 Client	Sell
17:41:56	R186	On 05/11/2020		Bond Future	1	121,600,000	0.00 Member	Buy
17:41:56	R186	On 05/11/2020		Bond Future	1	121,600,000	0.00 Client	Sell
17:41:56	R186	On 05/11/2020		Bond Future	1	15,800,000	0.00 Member	Buy
17:41:56	R186	On 05/11/2020		Bond Future	1	4,100,000	0.00 Client	Sell
17:41:56	R186	On 05/11/2020		Bond Future	1	5,000,000	0.00 Client	Sell
17:41:56	R186	On 05/11/2020		Bond Future	1	15,800,000	0.00 Member	Sell
17:41:56	R186	On 05/11/2020		Bond Future	1	176,200,000	0.00 Member	Sell
17:41:56	R186	On 05/11/2020		Bond Future	1	5,000,000	0.00 Member	Sell
17:41:56	R186	On 05/11/2020		Bond Future	1	5,000,000	0.00 Member	Buy
17:41:56	R186	On 05/11/2020		Bond Future	1	4,100,000	0.00 Member	Buy
Total for R186 Bond Future					39	1,454,800,000	0.00	
13:00:03	R2030	On 05/11/2020		Bond Future	1	25,000,000	0.00 Member	Sell
13:00:03	R2030	On 05/11/2020		Bond Future	1	25,000,000	0.00 Client	Buy
17:28:47	R2030	On 05/11/2020		Bond Future	1	4,300,000	0.00 Member	Sell
17:28:47	R2030	On 05/11/2020		Bond Future	1	800,000	0.00 Member	Buy
17:46:40	R2030	On 05/11/2020		Bond Future	1	800,000	0.00 Member	Sell
17:46:40	R2030	On 05/11/2020		Bond Future	1	3,500,000	0.00 Member	Sell
17:46:40	R2030	On 05/11/2020		Bond Future	1	3,500,000	0.00 Member	Buy
17:46:40	R2030	On 05/11/2020		Bond Future	1	800,000	0.00 Client	Buy

Page 2 of 4 2020/08/28, 18:35:03

Matched Time	Contract Details		Strike Call/ Put		No of Trades	<b>Nominal</b> 3,500,000	Trade Type	Buy/ Sell
17:46:40	0 R2030 On 05/11/2020			Bond Future	1		0.00 Client	
Total for R2030 Bond Future					9	67,200,000	0.00	
17:22:58	R2040	On 05/11/2020		Bond Future	1	1,500,000	0.00 Member	Sell
17:28:47	R2040	On 05/11/2020		Bond Future	1	5,300,000	0.00 Member	Sell
17:28:47	R2040	On 05/11/2020		Bond Future	1	3,600,000	0.00 Member	Buy
17:33:24	R2040	On 05/11/2020		Bond Future	1	1,500,000	0.00 Member	Buy
17:33:48	R2040	On 05/11/2020		Bond Future	1	1,500,000	0.00 Member	Sell
17:33:48	R2040	On 05/11/2020		Bond Future	1	1,500,000	0.00 Client	Buy
17:52:01	R2040	On 05/11/2020		Bond Future	1	1,700,000	0.00 Client	Buy
17:52:01	R2040	On 05/11/2020		Bond Future	1	1,700,000	0.00 Member	Buy
17:52:01	R2040	On 05/11/2020		Bond Future	1	3,600,000	0.00 Member	Sell
17:52:01	R2040	On 05/11/2020		Bond Future	1	3,600,000	0.00 Client	Buy
17:52:01	R2040	On 05/11/2020		Bond Future	1	1,700,000	0.00 Member	Sell
Total for R2040 Bond Future					11	27,200,000	0.00	
17:28:47	R2048	On 05/11/2020		Bond Future	1	1,500,000	0.00 Member	Sell
17:28:47	R2048	On 05/11/2020		Bond Future	1	1,500,000	0.00 Client	Buy
Total for R2048 Bond Future				2	3,000,000	0.00		
17:28:47	R213	On 05/11/2020		Bond Future	1	4,600,000	0.00 Member	Sell
17:28:47	R213	On 05/11/2020		Bond Future	1	4,600,000	0.00 Client	Buy
Total for R213 Bond Future					2	9,200,000	0.00	
14:04:57	R214	On 05/11/2020		Bond Future	1	12,400,000	0.00 Member	Buy
14:04:57	R214	On 05/11/2020		Bond Future	1	12,700,000	0.00 Member	Sell
15:19:56	R214	On 05/11/2020		Bond Future	1	300,000	0.00 Member	Sell
15:19:56	R214	On 05/11/2020		Bond Future	1	300,000	0.00 Client	Buy
15:19:56	R214	On 05/11/2020		Bond Future	1	12,400,000	0.00 Client	Buy
15:19:56	R214	On 05/11/2020		Bond Future	1	300,000	0.00 Member	Buy

Page 3 of 4 2020/08/28, 18:35:03

Matched Time	ed Contract Details		Strike Call/ Product Put	No of Trades	Nominal	Trade Type	Buy/ Sell	
15:19:56	R214	On 05/11/2020		Bond Future	1	12,400,000	0.00 Member	Sell
Total for R21	14 Bond Future				7	50,800,000	0.00	
Grand Tota	ıl for all Instrumer	nts			70	1,612,200,000	0.00	

Page 4 of 4 2020/08/28, 18:35:03