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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/11/2021

Johannesburg Stock Exchange

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Registration number: 2005/022939/06

VAT number: 4080119391

Matched Time	Contract D	Details	Strike Cal		No of Trades	Nominal	Trade Type	Buy/ Sell
8:24:30	GOVI	On 03/02/2022		GOVI	1	30,000	0.00 Member	Buy
9:45:06	GOVI	On 03/02/2022		GOVI	1	30,000	0.00 Member	Sell
9:45:39	GOVI	On 03/02/2022		GOVI	1	30,000	0.00 Member	Buy
9:45:39	GOVI	On 03/02/2022		GOVI	1	30,000	0.00 Client	Sell
11:06:03	GOVI	On 03/02/2022		GOVI	1	30,000	0.00 Member	Sell
11:06:03	GOVI	On 03/02/2022		GOVI	1	30,000	0.00 Member	Buy
11:42:40	GOVI	On 03/02/2022		GOVI	1	30,000	0.00 Member	Sell
11:42:40	GOVI	On 03/02/2022		GOVI	1	30,000	0.00 Client	Buy
Total for GO	Total for GOVI GOVI		8	240,000	0.00			
9:23:32	R2030	On 03/02/2022		Bond Future	1	202,000,000	0.00 Member	Buy
9:23:32	R2030	On 03/02/2022		Bond Future	1	13,000,000	0.00 Member	Sell
9:30:24	R2030	On 03/02/2022		Bond Future	1	141,000,000	0.00 Member	Buy

Matched Time	Contract D	etails	Strike Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Time			Put		or trades		туре	Seli
9:30:24	R2030	On 03/02/2022		Bond Future	1	141,000,000	0.00 Member	Sell
9:30:24	R2030	On 03/02/2022		Bond Future	1	24,000,000	0.00 Member	Buy
9:30:24	R2030	On 03/02/2022		Bond Future	1	13,000,000	0.00 Member	Buy
9:30:24	R2030	On 03/02/2022		Bond Future	1	13,000,000	0.00 Client	Sell
9:30:24	R2030	On 03/02/2022		Bond Future	1	24,000,000	0.00 Member	Sell
9:30:24	R2030	On 03/02/2022		Bond Future	1	141,000,000	0.00 Client	Sell
9:30:24	R2030	On 03/02/2022		Bond Future	1	24,000,000	0.00 Client	Sell
9:30:24	R2030	On 03/02/2022		Bond Future	1	24,000,000	0.00 Member	Sell
9:30:24	R2030	On 03/02/2022		Bond Future	1	24,000,000	0.00 Member	Buy
9:30:24	R2030	On 03/02/2022		Bond Future	1	24,000,000	0.00 Client	Sell
11:06:16	R2030	On 03/02/2022		Bond Future	1	415,400,000	0.00 Member	Buy
11:06:16	R2030	On 03/02/2022		Bond Future	1	3,300,000	0.00 Member	Sell
11:15:26	R2030	On 03/02/2022		Bond Future	1	38,700,000	0.00 Member	Sell
11:15:26	R2030	On 03/02/2022		Bond Future	1	16,900,000	0.00 Client	Sell
11:15:26	R2030	On 03/02/2022		Bond Future	1	182,000,000	0.00 Member	Sell
11:15:26	R2030	On 03/02/2022		Bond Future	1	101,900,000	0.00 Member	Buy
11:15:26	R2030	On 03/02/2022		Bond Future	1	19,800,000	0.00 Client	Sell
11:15:26	R2030	On 03/02/2022		Bond Future	1	19,800,000	0.00 Member	Sell
11:15:26	R2030	On 03/02/2022		Bond Future	1	16,900,000	0.00 Member	Buy
11:15:26	R2030	On 03/02/2022		Bond Future	1	101,900,000	0.00 Client	Sell
11:15:26	R2030	On 03/02/2022		Bond Future	1	101,900,000	0.00 Member	Sell
11:15:26	R2030	On 03/02/2022		Bond Future	1	38,700,000	0.00 Member	Buy
11:15:26	R2030	On 03/02/2022		Bond Future	1	16,900,000	0.00 Member	Sell
11:15:26	R2030	On 03/02/2022		Bond Future	1	14,400,000	0.00 Member	Sell
11:15:26	R2030	On 03/02/2022		Bond Future	1	8,600,000	0.00 Member	Buy
11:15:26	R2030	On 03/02/2022		Bond Future	1	29,800,000	0.00 Client	Sell
11:15:26	R2030	On 03/02/2022		Bond Future	1	29,800,000	0.00 Member	Sell
11:15:26	R2030	On 03/02/2022		Bond Future	1	19,800,000	0.00 Member	Buy
11:15:26	R2030	On 03/02/2022		Bond Future	1	8,600,000	0.00 Member	Sell
11:15:26	R2030	On 03/02/2022		Bond Future	1	3,300,000	0.00 Member	Buy
11:15:26	R2030	On 03/02/2022		Bond Future	1	3,300,000	0.00 Client	Sell
11:15:26	R2030	On 03/02/2022		Bond Future	1	14,400,000	0.00 Client	Sell
11:15:26	R2030	On 03/02/2022		Bond Future	1	29,800,000	0.00 Member	Buy
11:15:26	R2030	On 03/02/2022		Bond Future	1	182,000,000	0.00 Member	Buy
11:15:26	R2030	On 03/02/2022		Bond Future	1	182,000,000	0.00 Client	Sell

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Matched Time	Contract [Details		Call/ Product Put	No of Trades	Nominal	Trade Type	Buy/ Sell
11:15:26	R2030	On 03/02/2022		Bond Future	1	14,400,000	0.00 Member	Buy
11:15:26	R2030	On 03/02/2022		Bond Future	1	8,600,000	0.00 Client	Sell
11:15:26	R2030	On 03/02/2022		Bond Future	1	38,700,000	0.00 Client	Sell
12:45:55	R2030	On 03/02/2022		Bond Future	1	202,000,000	0.00 Member	Sell
12:45:55	R2030	On 03/02/2022		Bond Future	1	202,000,000	0.00 Member	Sell
12:45:55	R2030	On 03/02/2022		Bond Future	1	13,000,000	0.00 Member	Buy
12:45:55	R2030	On 03/02/2022		Bond Future	1	13,000,000	0.00 Member	Buy
13:51:24	R2030	On 03/02/2022		Bond Future	1	141,000,000	0.00 Member	Sell
13:51:24	R2030	On 03/02/2022		Bond Future	1	24,000,000	0.00 Member	Buy
13:51:24	R2030	On 03/02/2022		Bond Future	1	24,000,000	0.00 Member	Sell
13:51:24	R2030	On 03/02/2022		Bond Future	1	24,000,000	0.00 Client	Buy
13:51:24	R2030	On 03/02/2022		Bond Future	1	13,000,000	0.00 Member	Sell
13:51:24	R2030	On 03/02/2022		Bond Future	1	13,000,000	0.00 Client	Buy
13:51:24	R2030	On 03/02/2022		Bond Future	1	141,000,000	0.00 Client	Buy
13:51:24	R2030	On 03/02/2022		Bond Future	1	141,000,000	0.00 Member	Buy
13:51:24	R2030	On 03/02/2022		Bond Future	1	24,000,000	0.00 Member	Sell
13:51:24	R2030	On 03/02/2022		Bond Future	1	24,000,000	0.00 Client	Buy
13:51:24	R2030	On 03/02/2022		Bond Future	1	24,000,000	0.00 Member	Buy
13:52:11	R2030	On 03/02/2022		Bond Future	1	13,000,000	0.00 Client	Buy
13:52:11	R2030	On 03/02/2022		Bond Future	1	24,000,000	0.00 Member	Sell
13:52:11	R2030	On 03/02/2022		Bond Future	1	24,000,000	0.00 Client	Buy
13:52:11	R2030	On 03/02/2022		Bond Future	1	13,000,000	0.00 Member	Sell
13:52:11	R2030	On 03/02/2022		Bond Future	1	141,000,000	0.00 Member	Sell
13:52:11	R2030	On 03/02/2022		Bond Future	1	24,000,000	0.00 Client	Buy
13:52:11	R2030	On 03/02/2022		Bond Future	1	24,000,000	0.00 Member	Buy
13:52:11	R2030	On 03/02/2022		Bond Future	1	24,000,000	0.00 Member	Buy
13:52:11	R2030	On 03/02/2022		Bond Future	1	141,000,000	0.00 Client	Buy
13:52:11	R2030	On 03/02/2022		Bond Future	1	141,000,000	0.00 Member	Buy
13:52:11	R2030	On 03/02/2022		Bond Future	1	24,000,000	0.00 Member	Sell
Total for R20	otal for R2030 Bond Future			67	4,085,600,000	0.00		
13:53:03	R2035	On 03/02/2022		Bond Future	1	12,200,000	0.00 Member	Sell
14:23:54	R2035	On 03/02/2022		Bond Future	1	8,700,000	0.00 Member	Buy
14:25:12	R2035	On 03/02/2022		Bond Future	1	3,500,000	0.00 Member	Sell

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Matched Time	Contract D	Details	Call/ Product Put	No of Trades	Nominal	Trade Type	Buy/ Sell
14:25:12	R2035	On 03/02/2022	Bond Future	1	3,500,000	0.00 Member	Buy
14:25:12	R2035	On 03/02/2022	Bond Future	1	8,700,000	0.00 Client	Buy
14:25:12	R2035	On 03/02/2022	Bond Future	1	3,500,000	0.00 Client	Buy
14:25:12	R2035	On 03/02/2022	Bond Future	1	8,700,000	0.00 Member	Sell
15:06:22	R2035	On 03/02/2022	Bond Future	1	1,700,000	0.00 Member	Sell
15:06:22	R2035	On 03/02/2022	Bond Future	1	1,800,000	0.00 Member	Buy
16:14:03	R2035	On 03/02/2022	Bond Future	1	100,000	0.00 Client	Sell
16:14:03	R2035	On 03/02/2022	Bond Future	1	100,000	0.00 Member	Sell
16:14:03	R2035	On 03/02/2022	Bond Future	1	100,000	0.00 Member	Buy
16:14:03	R2035	On 03/02/2022	Bond Future	1	1,700,000	0.00 Member	Buy
16:14:03	R2035	On 03/02/2022	Bond Future	1	1,700,000	0.00 Client	Sell
10.14.03	K2033	011 03/02/2022	Bolia Future	l	1,700,000	0.00 Client	Sell
Total for R20	35 Bond Future			14	56,000,000	0.00	
11:06:16	R2040	On 03/02/2022	Bond Future	1	618,000,000	0.00 Member	Sell
11:06:16	R2040	On 03/02/2022	Bond Future	1	3,000,000	0.00 Member	Buy
11:07:47	R2040	On 03/02/2022	Bond Future	1	2,600,000	0.00 Member	Buy
11:07:47	R2040	On 03/02/2022	Bond Future	1	2,600,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022	Bond Future	1	107,400,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022	Bond Future	1	56,900,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022	Bond Future	1	56,900,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022	Bond Future	1	56,900,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022	Bond Future	1	107,400,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022	Bond Future	1	20,900,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022	Bond Future	1	20,900,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022	Bond Future	1	40,800,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022	Bond Future	1	40,800,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022	Bond Future	1	31,500,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022	Bond Future	1	107,400,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022	Bond Future	1	13,400,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022	Bond Future	1	9,000,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022	Bond Future	1	53,400,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022	Bond Future	1	30,700,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022	Bond Future	1	31,500,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022	Bond Future	1	30,700,000	0.00 Member	Sell

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Matched Time	Contract [Details	Strike Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
					0			
11:14:27	R2040	On 03/02/2022		Bond Future	1	17,800,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022		Bond Future	1	31,500,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022		Bond Future	1	30,700,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022		Bond Future	1	53,400,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022		Bond Future	1	53,400,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022		Bond Future	1	40,800,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022		Bond Future	1	2,000,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022		Bond Future	1	2,000,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022		Bond Future	1	1,500,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022		Bond Future	1	15,200,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022		Bond Future	1	15,200,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022		Bond Future	1	14,000,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022		Bond Future	1	14,000,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022		Bond Future	1	14,000,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022		Bond Future	1	20,900,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022		Bond Future	1	3,500,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022		Bond Future	1	3,500,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022		Bond Future	1	13,400,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022		Bond Future	1	9,000,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022		Bond Future	1	9,000,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022		Bond Future	1	17,800,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022		Bond Future	1	15,200,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022		Bond Future	1	1,500,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022		Bond Future	1	2,000,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022		Bond Future	1	1,500,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022		Bond Future	1	3,800,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022		Bond Future	1	3,500,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022		Bond Future	1	191,900,000	0.00 Member	Buy
11:14:27	R2040	On 03/02/2022		Bond Future	1	191,900,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022		Bond Future	1	3,800,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022		Bond Future	1	3,800,000	0.00 Client	Buy
11:14:27	R2040	On 03/02/2022		Bond Future	1	13,400,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022		Bond Future	1	17,800,000	0.00 Member	Sell
11:14:27	R2040	On 03/02/2022		Bond Future	1	191,900,000	0.00 Client	Buy
11:14:28	R2040	On 03/02/2022		Bond Future	1	900,000	0.00 Client	Buy

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Matched Time	Contract I	Details		all/ Product ut	No of Trades	Nominal	Trade Type	Buy/ Sell
11:14:28	R2040	On 03/02/2022		Bond Future	1	900,000	0.00 Member	Buy
11:14:28	R2040	On 03/02/2022		Bond Future	1	400,000	0.00 Member	Sell
11:14:28	R2040	On 03/02/2022		Bond Future	1	400,000	0.00 Member	Buy
11:14:28	R2040	On 03/02/2022		Bond Future	1	400,000	0.00 Client	Buy
11:14:28	R2040	On 03/02/2022		Bond Future	1	900,000	0.00 Member	Sell
14:09:22	R2040	On 03/02/2022		Bond Future	1	3,000,000	0.00 Member	Sell
14:09:22	R2040	On 03/02/2022		Bond Future	1	3,000,000	0.00 Client	Buy
15:30:32	R2040	On 03/02/2022		Bond Future	1	2,600,000	0.00 Client	Buy
15:30:32	R2040	On 03/02/2022		Bond Future	1	2,600,000	0.00 Member	Sell
Total for R20	otal for R2040 Bond Future				65	2,482,400,000	0.00	
11:07:47	R2044	On 03/02/2022		Bond Future	1	7,500,000	0.00 Member	Buy
11:07:47	R2044	On 03/02/2022		Bond Future	1	7,500,000	0.00 Member	Sell
15:06:22	R2044	On 03/02/2022		Bond Future	1	200,000	0.00 Member	Sell
15:06:22	R2044	On 03/02/2022		Bond Future	1	200,000	0.00 Member	Buy
15:30:04	R2044	On 03/02/2022		Bond Future	1	7,500,000	0.00 Client	Buy
15:30:04	R2044	On 03/02/2022		Bond Future	1	7,500,000	0.00 Member	Sell
16:17:08	R2044	On 03/02/2022		Bond Future	1	200,000	0.00 Client	Sell
16:17:08	R2044	On 03/02/2022		Bond Future	1	200,000	0.00 Member	Buy
Total for R20	044 Bond Future				8	30,800,000	0.00	
15:06:22	R209	On 03/02/2022		Bond Future	1	2,300,000	0.00 Member	Sell
15:06:22	R209	On 03/02/2022		Bond Future	1	2,300,000	0.00 Member	Buy
16:15:04	R209	On 03/02/2022		Bond Future	1	2,300,000	0.00 Member	Buy
16:15:04	R209	On 03/02/2022		Bond Future	1	2,300,000	0.00 Client	Sell
Total for R20	Total for R209 Bond Future			4	9,200,000	0.00		
Grand Tota	Grand Total for all Instruments				166	6,664,240,000	0.00	

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