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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/02/2020

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
16:27:04	R186	On 07/05/2020		Bond Future	1	3,000,000	0.00 Member	Buy
16:28:14	R186	On 07/05/2020		Bond Future	1	3,000,000	0.00 Member	Sell
17:03:35	R186	On 07/05/2020		Bond Future	1	3,000,000	0.00 Member	Buy
17:03:35	R186	On 07/05/2020		Bond Future	1	3,000,000	0.00 Client	Sell
Total for R18	36 Bond Future				4	12,000,000	0.00	
9:57:55	R2023	On 07/05/2020		Bond Future	1	200,000,000	0.00 Member	Sell
9:57:55	R2023	On 07/05/2020		Bond Future	1	163,800,000	0.00 Member	Buy
10:16:20	R2023	On 07/05/2020		Bond Future	1	13,000,000	0.00 Member	Buy
10:16:20	R2023	On 07/05/2020		Bond Future	1	13,000,000	0.00 Member	Sell
10:16:20	R2023	On 07/05/2020		Bond Future	1	13,000,000	0.00 Client	Buy
10:16:20	R2023	On 07/05/2020		Bond Future	1	7,600,000	0.00 Client	Buy
10:16:20	R2023	On 07/05/2020		Bond Future	1	4,700,000	0.00 Client	Buy

Matched Time	Contract D	Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:16:20	R2023	On 07/05/2020			Bond Future	1	4,700,000	0.00 Member	Buy
10:16:20	R2023	On 07/05/2020			Bond Future	1	7,600,000	0.00 Member	Sell
10:16:20	R2023	On 07/05/2020			Bond Future	1	5,100,000	0.00 Client	Buy
10:16:20	R2023	On 07/05/2020			Bond Future	1	7,600,000	0.00 Member	Buy
10:16:20	R2023	On 07/05/2020			Bond Future	1	5,100,000	0.00 Member	Sell
10:16:20	R2023	On 07/05/2020			Bond Future	1	5,100,000	0.00 Member	Buy
10:16:20	R2023	On 07/05/2020			Bond Future	1	4,700,000	0.00 Member	Sell
10:16:21	R2023	On 07/05/2020			Bond Future	1	4,600,000	0.00 Member	Sell
10:16:21	R2023	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Sell
10:16:21	R2023	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
10:16:21	R2023	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Buy
10:16:21	R2023	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Buy
10:16:21	R2023	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Buy
10:16:21	R2023	On 07/05/2020			Bond Future	1	4,600,000	0.00 Client	Buy
10:16:21	R2023	On 07/05/2020			Bond Future	1	1,000,000	0.00 Client	Buy
10:16:21	R2023	On 07/05/2020			Bond Future	1	4,600,000	0.00 Member	Buy
Total for R20	023 Bond Future					23	472,400,000	0.00	
14:52:44	R2030	On 05/11/2020	8.36	Call	Bond Future	1	300,000	0.00 Member	Buy
14:52:44	R2030	On 05/11/2020	8.36	Call	Bond Future	1	300,000	0.00 Client	Sell
14:52:44	R2030	On 05/11/2020	8.36	Call	Bond Future	1	200,000	0.00 Member	Buy
14:52:44	R2030	On 05/11/2020	8.36	Call	Bond Future	1	200,000	0.00 Client	Sell
14:52:45	R2030	On 05/11/2020	8.36	Call	Bond Future	1	700,000	0.00 Member	Buy
14:52:45	R2030	On 05/11/2020	8.86	Call	Bond Future	1	700,000	0.00 Client	Buy
14:52:45	R2030	On 05/11/2020	8.86	Call	Bond Future	1	117,900,000	0.00 Member	Sell
14:52:45	R2030	On 05/11/2020	8.36	Call	Bond Future	1	1,300,000	0.00 Member	Buy
	R2030	On 05/11/2020	8.36	Call	Bond Future	1	11,900,000	0.00 Member	Buy
14:52:45	112000					1	1,300,000	0.00 Client	Sell
14:52:45 14:52:45	R2030	On 05/11/2020	8.36	Call	Bond Future		1,000,000	0.00 0	
		On 05/11/2020 On 05/11/2020	8.36 8.86	Call	Bond Future Bond Future	1	200,000	0.00 Member	Sell
14:52:45	R2030					1			Sell Buy
14:52:45 14:52:45	R2030 R2030	On 05/11/2020	8.86	Call	Bond Future	1 1 1	200,000	0.00 Member	
14:52:45 14:52:45 14:52:45	R2030 R2030 R2030	On 05/11/2020 On 05/11/2020	8.86 8.86	Call Call	Bond Future Bond Future	1 1 1 1	200,000 200,000	0.00 Member 0.00 Client	Buy
14:52:45 14:52:45 14:52:45 14:52:45	R2030 R2030 R2030 R2030	On 05/11/2020 On 05/11/2020 On 05/11/2020	8.86 8.86 8.86	Call Call Call	Bond Future Bond Future Bond Future	1 1 1 1 1	200,000 200,000 11,900,000	0.00 Member 0.00 Client 0.00 Client	Buy Buy

Page 2 of 6 2020/02/17, 18:43:00

Matched Time	Contract [Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:52:45	R2030	On 05/11/2020	8.86	Call	Bond Future	1	1,300,000	0.00 Client	Buy
14:52:45	R2030	On 05/11/2020	8.86	Call	Bond Future	1	700,000	0.00 Member	Sell
14:52:45	R2030	On 05/11/2020	8.36	Call	Bond Future	1	11,900,000	0.00 Client	Sell
14:52:45	R2030	On 05/11/2020	8.36	Call	Bond Future	1	700,000	0.00 Client	Sell
14:52:45	R2030	On 05/11/2020	8.36	Call	Bond Future	1	300,000	0.00 Client	Sell
14:52:45	R2030	On 05/11/2020	8.86	Call	Bond Future	1	900,000	0.00 Client	Buy
14:52:45	R2030	On 05/11/2020	8.36	Call	Bond Future	1	900,000	0.00 Client	Sell
14:52:45	R2030	On 05/11/2020	8.36	Call	Bond Future	1	900,000	0.00 Member	Buy
14:52:45	R2030	On 05/11/2020	8.86	Call	Bond Future	1	1,600,000	0.00 Client	Buy
14:52:45	R2030	On 05/11/2020	8.86	Call	Bond Future	1	1,600,000	0.00 Member	Sell
14:52:45	R2030	On 05/11/2020	8.86	Call	Bond Future	1	117,900,000	0.00 Client	Buy
14:52:45	R2030	On 05/11/2020	8.86	Call	Bond Future	1	900,000	0.00 Member	Sell
14:52:45	R2030	On 05/11/2020	8.36	Call	Bond Future	1	1,600,000	0.00 Client	Sell
14:52:45	R2030	On 05/11/2020	8.36	Call	Bond Future	1	117,900,000	0.00 Client	Sell
14:52:45	R2030	On 05/11/2020	8.36	Call	Bond Future	1	117,900,000	0.00 Member	Buy
14:52:45	R2030	On 05/11/2020	8.36	Call	Bond Future	1	300,000	0.00 Member	Buy
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	117,900,000	0.00 Client	Sell
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	117,900,000	0.00 Member	Buy
14:52:46	R2030	On 05/11/2020	8.86	Call	Bond Future	1	300,000	0.00 Client	Buy
14:52:46	R2030	On 05/11/2020	8.86	Call	Bond Future	1	300,000	0.00 Member	Sell
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	300,000	0.00 Member	Buy
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	11,900,000	0.00 Client	Sell
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	300,000	0.00 Client	Sell
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	1,300,000	0.00 Member	Buy
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	1,600,000	0.00 Member	Buy
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	300,000	0.00 Client	Sell
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	900,000	0.00 Client	Sell
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	700,000	0.00 Client	Sell
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	300,000	0.00 Member	Buy
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	1,300,000	0.00 Client	Sell
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	900,000	0.00 Member	Buy
14:52:46	R2030	On 05/11/2020	8.86	Call	Bond Future	1	300,000	0.00 Client	Buy
14:52:46	R2030	On 05/11/2020	8.86	Call	Bond Future	1	300,000	0.00 Member	Sell
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	11,900,000	0.00 Member	Buy
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	200,000	0.00 Member	Buy

Page 3 of 6 2020/02/17, 18:43:00

Matched Time	Contract D	Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	200,000	0.00 Client	Sell
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	700,000	0.00 Member	Buy
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	1,600,000	0.00 Client	Sell
Total for R20	030 Bond Future					54	810,600,000	0.00	
15:50:35	R2032	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Buy
15:50:35	R2032	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R20	32 Bond Future					2	2,000,000	0.00	
8:19:14	R2035	On 07/05/2020			Bond Future	1	6,200,000	0.00 Member	Sell
8:19:14	R2035	On 07/05/2020			Bond Future	1	6,200,000	0.00 Member	Buy
13:59:41	R2035	On 07/05/2020			Bond Future	1	6,200,000	0.00 Client	Sell
13:59:41	R2035	On 07/05/2020			Bond Future	1	6,200,000	0.00 Member	Buy
15:50:35	R2035	On 07/05/2020			Bond Future	1	1,600,000	0.00 Member	Buy
15:50:35	R2035	On 07/05/2020			Bond Future	1	1,600,000	0.00 Member	Sell
17:13:43	R2035	On 07/05/2020			Bond Future	1	59,400,000	0.00 Member	Sell
17:13:43	R2035	On 07/05/2020			Bond Future	1	59,400,000	0.00 Member	Buy
17:21:37	R2035	On 07/05/2020			Bond Future	1	59,400,000	0.00 Member	Sell
17:21:37	R2035	On 07/05/2020			Bond Future	1	59,400,000	0.00 Client	Buy
Total for R20	35 Bond Future					10	265,600,000	0.00	
15:50:35	R2037	On 07/05/2020			Bond Future	1	1,700,000	0.00 Member	Buy
15:50:35	R2037	On 07/05/2020			Bond Future	1	1,700,000	0.00 Member	Sell
Total for R20	37 Bond Future					2	3,400,000	0.00	
15:50:35	R2040	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
15:50:35	R2040	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell

Page 4 of 6 2020/02/17, 18:43:00

Matched Time	Contract D	etails	Strike Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy Sell
Total for R20	040 Bond Future				2	200,000	0.00	
15:56:49	R2044	On 07/05/2020		Bond Future	1	100,000	0.00 Member	Buy
15:56:49	R2044	On 07/05/2020		Bond Future	1	100,000	0.00 Member	Sell
Total for R20	044 Bond Future				2	200,000	0.00	
15:50:35	R2048	On 07/05/2020		Bond Future	1	300,000	0.00 Member	Buy
15:50:35	R2048	On 07/05/2020		Bond Future	1	300,000	0.00 Member	Sell
Total for R20	048 Bond Future				2	600,000	0.00	
14:47:06	R208	On 07/05/2020		Bond Future	1	100,000	0.00 Member	Sell
14:47:06	R208	On 07/05/2020		Bond Future	1	100,000	0.00 Member	Buy
15:45:43	R208	On 07/05/2020		Bond Future	1	100,000	0.00 Client	Sell
15:45:43	R208	On 07/05/2020		Bond Future	1	100,000	0.00 Member	Buy
Total for R20	08 Bond Future				4	400,000	0.00	
10:12:53	R213	On 07/05/2020		Bond Future	1	11,300,000	0.00 Member	Buy
10:12:53	R213	On 07/05/2020		Bond Future	1	11,300,000	0.00 Client	Sell
Total for R21	13 Bond Future				2	22,600,000	0.00	
10:36:02	R214	On 07/05/2020		Bond Future	1	300,000	0.00 Member	Buy
10:36:02	R214	On 07/05/2020		Bond Future	1	51,500,000	0.00 Member	Sell
13:56:34	R214	On 07/05/2020		Bond Future	1	3,000,000	0.00 Member	Sell
13:56:34	R214	On 07/05/2020		Bond Future	1	27,300,000	0.00 Member	Sell
13:56:34	R214	On 07/05/2020		Bond Future	1	3,000,000	0.00 Client	Buy
13:56:34	R214	On 07/05/2020		Bond Future	1	3,300,000	0.00 Member	Sell
13:56:34	R214	On 07/05/2020		Bond Future	1	8,300,000	0.00 Member	Sell
13:56:34	R214	On 07/05/2020		Bond Future	1	27,300,000	0.00 Client	Buy

Page 5 of 6 2020/02/17, 18:43:00

Matched Time	Contract	Details	Strike	Call/ Product Put	No of Trades	Nominal	Trade Type	Buy/ Sell
13:56:34	R214	On 07/05/2020		Bond Future	1	3,300,000	0.00 Client	Buy
13:56:34	R214	On 07/05/2020		Bond Future	1	4,100,000	0.00 Client	Buy
13:56:34	R214	On 07/05/2020		Bond Future	1	3,000,000	0.00 Member	Buy
13:56:34	R214	On 07/05/2020		Bond Future	1	27,300,000	0.00 Member	Buy
13:56:34	R214	On 07/05/2020		Bond Future	1	8,300,000	0.00 Client	Buy
13:56:34	R214	On 07/05/2020		Bond Future	1	8,300,000	0.00 Member	Buy
13:56:34	R214	On 07/05/2020		Bond Future	1	4,100,000	0.00 Member	Sell
13:56:34	R214	On 07/05/2020		Bond Future	1	4,100,000	0.00 Member	Buy
13:56:34	R214	On 07/05/2020		Bond Future	1	3,300,000	0.00 Member	Buy
13:56:35	R214	On 07/05/2020		Bond Future	1	2,500,000	0.00 Member	Sell
13:56:35	R214	On 07/05/2020		Bond Future	1	2,400,000	0.00 Member	Sell
13:56:35	R214	On 07/05/2020		Bond Future	1	300,000	0.00 Member	Sell
13:56:35	R214	On 07/05/2020		Bond Future	1	300,000	0.00 Client	Buy
13:56:35	R214	On 07/05/2020		Bond Future	1	300,000	0.00 Member	Buy
13:56:35	R214	On 07/05/2020		Bond Future	1	2,400,000	0.00 Client	Buy
13:56:35	R214	On 07/05/2020		Bond Future	1	300,000	0.00 Member	Sell
13:56:35	R214	On 07/05/2020		Bond Future	1	2,500,000	0.00 Member	Buy
13:56:35	R214	On 07/05/2020		Bond Future	1	2,400,000	0.00 Member	Buy
13:56:35	R214	On 07/05/2020		Bond Future	1	300,000	0.00 Client	Buy
13:56:35	R214	On 07/05/2020		Bond Future	1	2,500,000	0.00 Client	Buy
15:50:35	R214	On 07/05/2020		Bond Future	1	1,600,000	0.00 Member	Buy
15:50:35	R214	On 07/05/2020		Bond Future	1	1,600,000	0.00 Member	Sell
Total for R21	4 Bond Future				30	209,200,000	0.00	
Grand Tota	l for all Instrun	nents			137	1,799,200,000	0.00	

Page 6 of 6 2020/02/17, 18:43:00