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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/05/2020

Johannesburg Stock Exchange

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Registration number: 2005/022939/06

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Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
R2030	On 06/08/2020			Bond Future	1	4,200,000	0.00 Member	Sell
R2030	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Buy
R2030	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Sell
R2030	On 06/08/2020			Bond Future	1	1,200,000	0.00 Client	Buy
R2030	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Sell
R2030	On 06/08/2020			Bond Future	1	1,400,000	0.00 Client	Buy
R2030	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Buy
R2030	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Buy
R2030	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Sell
R2030	On 06/08/2020			Bond Future	1	1,600,000	0.00 Client	Buy
Total for R2030 Bond Future					10	16,800,000	0.00	
R2032	On 06/08/2020			Bond Future	1	44,500,000	0.00 Member	Sell
<u> </u>	R2030	R2030 On 06/08/2020	R2030 On 06/08/2020	R2030 On 06/08/2020	R2030 On 06/08/2020 Bond Future R2030 On 06/08/2020 Bond Future	R2030 On 06/08/2020 Bond Future 1 R2030 On 06/08/2020 Bond Future 1	R2030 On 06/08/2020 Bond Future 1 4,200,000 R2030 On 06/08/2020 Bond Future 1 1,600,000 R2030 On 06/08/2020 Bond Future 1 1,200,000 R2030 On 06/08/2020 Bond Future 1 1,200,000 R2030 On 06/08/2020 Bond Future 1 1,400,000 R2030 On 06/08/2020 Bond Future 1 1,400,000 R2030 On 06/08/2020 Bond Future 1 1,200,000 R2030 On 06/08/2020 Bond Future 1 1,400,000 R2030 On 06/08/2020 Bond Future 1 1,600,000 R2030 On 06/08/2020 Bond Future 1 1,600,000 R2030 On 06/08/2020 Bond Future 1 1,600,000	R2030 On 06/08/2020 Bond Future 1 4,200,000 0.00 Member R2030 On 06/08/2020 Bond Future 1 1,600,000 0.00 Member R2030 On 06/08/2020 Bond Future 1 1,200,000 0.00 Member R2030 On 06/08/2020 Bond Future 1 1,200,000 0.00 Client R2030 On 06/08/2020 Bond Future 1 1,400,000 0.00 Member R2030 On 06/08/2020 Bond Future 1 1,400,000 0.00 Member R2030 On 06/08/2020 Bond Future 1 1,400,000 0.00 Client R2030 On 06/08/2020 Bond Future 1 1,400,000 0.00 Member R2030 On 06/08/2020 Bond Future 1 1,200,000 0.00 Member R2030 On 06/08/2020 Bond Future 1 1,400,000 0.00 Member R2030 On 06/08/2020 Bond Future 1 1,400,000 0.00 Member R2030 On 06/08/2020 Bond Future 1 1,600,000 0.00 Member R2030 On 06/08/2020 Bond Future 1 1,600,000 0.00 Member R2030 On 06/08/2020 Bond Future 1 1,600,000 0.00 Member R2030 On 06/08/2020 Bond Future 1 1,600,000 0.00 Client

Matched Time	Contract Details		Strike Call/ Product Put	No of Trades	Nominal	Trade Type	Buy/ Sell
9:47:33	R2032	On 06/08/2020	Bond Future	1	6,900,000	0.00 Member	Buy
10:43:34	R2032	On 06/08/2020	Bond Future	1	3,800,000	0.00 Client	Buy
10:43:34	R2032	On 06/08/2020	Bond Future	1	3,800,000	0.00 Member	Sell
10:43:34	R2032	On 06/08/2020	Bond Future	1	17,600,000	0.00 Client	Buy
10:43:34	R2032	On 06/08/2020	Bond Future	1	1,200,000	0.00 Client	Buy
10:43:34	R2032	On 06/08/2020	Bond Future	1	11,700,000	0.00 Member	Buy
10:43:34	R2032	On 06/08/2020	Bond Future	1	3,800,000	0.00 Member	Buy
10:43:34	R2032	On 06/08/2020	Bond Future	1	3,300,000	0.00 Member	Buy
10:43:34	R2032	On 06/08/2020	Bond Future	1	1,200,000	0.00 Member	Buy
10:43:34	R2032	On 06/08/2020	Bond Future	1	6,900,000	0.00 Client	Buy
10:43:34	R2032	On 06/08/2020	Bond Future	1	11,700,000	0.00 Client	Buy
10:43:34	R2032	On 06/08/2020	Bond Future	1	3,300,000	0.00 Member	Sell
10:43:34	R2032	On 06/08/2020	Bond Future	1	3,300,000	0.00 Client	Buy
10:43:34	R2032	On 06/08/2020	Bond Future	1	6,900,000	0.00 Member	Sell
10:43:34	R2032	On 06/08/2020	Bond Future	1	1,200,000	0.00 Member	Sell
10:43:34	R2032	On 06/08/2020	Bond Future	1	17,600,000	0.00 Member	Sell
10:43:34	R2032	On 06/08/2020	Bond Future	1	17,600,000	0.00 Member	Buy
10:43:34	R2032	On 06/08/2020	Bond Future	1	11,700,000	0.00 Member	Sell
Total for R20	32 Bond Future			19	178,000,000	0.00	
13:09:05	R2037	On 06/08/2020	Bond Future	1	23,000,000	0.00 Member	Buy
13:09:05	R2037	On 06/08/2020	Bond Future	1	23,000,000	0.00 Client	Sell
Total for R2037 Bond Future				2	46,000,000	0.00	
9:47:33	R2040	On 06/08/2020	Bond Future	1	3,100,000	0.00 Member	Sell
9:47:33	R2040	On 06/08/2020	Bond Future	1	2,000,000	0.00 Member	Buy
10:17:11	R2040	On 06/08/2020	Bond Future	1	1,100,000	0.00 Member	Sell
10:17:11	R2040	On 06/08/2020	Bond Future	1	1,100,000	0.00 Member	Buy
10:17:11	R2040	On 06/08/2020	Bond Future	1	1,100,000	0.00 Client	Buy
10:17:12	R2040	On 06/08/2020	Bond Future	1	2,000,000	0.00 Member	Sell
10:17:12	R2040	On 06/08/2020	Bond Future	1	2,000,000	0.00 Client	Buy
10:51:24	R2040	On 06/08/2020	Bond Future		3,100,000	0.00 Member	Sell

Page 2 of 4 2020/05/27, 19:56:20

Matched Time	Contract Details			Call/ Put		No of Trades	Nominal	Trade Type	Buy/ Sell
10:51:24	R2040	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Buy
11:10:36	R2040	On 06/08/2020			Bond Future	1	3,100,000	0.00 Client	Buy
11:10:36	R2040	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Sell
Total for R2040 Bond Future						11	24,800,000	0.00	
9:47:33	R2048	On 06/08/2020			Bond Future	1	23,800,000	0.00 Member	Sell
9:47:33	R2048	On 06/08/2020			Bond Future	1	6,600,000	0.00 Member	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Sell
10:12:07	R2048	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	6,600,000	0.00 Member	Sell
10:12:07	R2048	On 06/08/2020			Bond Future	1	1,800,000	0.00 Client	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	1,900,000	0.00 Member	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	2,200,000	0.00 Client	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	1,900,000	0.00 Client	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Sell
10:12:07	R2048	On 06/08/2020			Bond Future	1	7,900,000	0.00 Member	Sell
10:12:07	R2048	On 06/08/2020			Bond Future	1	600,000	0.00 Client	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	1,900,000	0.00 Member	Sell
10:12:07	R2048	On 06/08/2020			Bond Future	1	1,800,000	0.00 Member	Sell
10:12:07	R2048	On 06/08/2020			Bond Future	1	7,900,000	0.00 Client	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	6,600,000	0.00 Client	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	2,800,000	0.00 Member	Sell
10:12:07	R2048	On 06/08/2020			Bond Future	1	2,800,000	0.00 Client	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	2,800,000	0.00 Member	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	7,900,000	0.00 Member	Buy
10:12:07	R2048	On 06/08/2020			Bond Future	1	1,800,000	0.00 Member	Buy
Total for R2048 Bond Future				22	95,200,000	0.00			
9:47:33	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
9:47:33	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Buy

Page 3 of 4 2020/05/27, 19:56:20

Matched Time	Contract D	etails	Strike Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for B20	9 Bond Future				2	200 000	0.00	
lotal for R20	9 Bond Future				2	200,000	0.00	
9:47:33	R213	On 06/08/2020		Bond Future	1	300,000	0.00 Member	Sell
9:47:33	R213	On 06/08/2020		Bond Future	1	300,000	0.00 Client	Buy
Total for R21	3 Bond Future				2	600,000	0.00	
9:47:33	R214	On 06/08/2020		Bond Future	1	2,400,000	0.00 Member	Sell
9:47:33	R214	On 06/08/2020		Bond Future	1	2,400,000	0.00 Client	Buy
Total for R21	4 Bond Future				2	4,800,000	0.00	
Grand Total	l for all Instrume	ents			70	366,400,000	0.00	