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**INTEREST RATE AND CURRENCY DERIVATIVES** 

**DERIVATIVES MATCHED TRADES REPORT** 

REPORT FOR 16/11/2018

Johannesburg Stock Exchange

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Registration number: 2005/022939/06

VAT number: 4080119391

Matched Time	Contract Details			Call/ Put		No of Trades	Nominal	Trade Type	Buy/ Sell
10:30:30	12050	On 07/02/2019			Bond Future	1	4,700,000	0.00 Member	Buy
10:30:30	12050	On 07/02/2019			Bond Future	1	4,700,000	0.00 Member	Sell
17:02:45	12050	On 07/02/2019			Bond Future	1	4,700,000	0.00 Client	Buy
17:02:45	12050	On 07/02/2019			Bond Future	1	4,700,000	0.00 Member	Sell
Total for I2050 Bond Future						4	18,800,000	0.00	
10:49:50	R186	On 07/02/2019	9.20	Call	Bond Future	1	300,000,000	0.00 Member	Sell
10:49:50	R186	On 07/02/2019	9.20	Call	Bond Future	1	300,000,000	0.00 Member	Buy
11:04:54	R186	On 07/02/2019	9.20	Call	Bond Future	1	263,800,000	0.00 Member	Buy
11:04:54	R186	On 07/02/2019	9.20	Call	Bond Future	1	300,000,000	0.00 Member	Sell
17:02:53	R186	On 07/02/2019	9.20	Call	Bond Future	1	6,900,000	0.00 Member	Sell
17:02:53	R186	On 07/02/2019	9.20	Call	Bond Future	1	263,800,000	0.00 Client	Buy
17:02:53	R186	On 07/02/2019	9.20	Call	Bond Future	1	5,700,000	0.00 Member	Buy
17:02:53	R186	On 07/02/2019	9.20	Call	Bond Future	1	6,900,000	0.00 Member	Buy

Matched Time	Contract Details			Call/ Put		No of Trades	Nominal	Trade Type	Buy/ Sell
17:02:53	R186	On 07/02/2019	9.20	Call	Bond Future	1	14,100,000	0.00 Member	Buy
17:02:53	R186	On 07/02/2019	9.20	Call	Bond Future	1	263,800,000	0.00 Member	Sell
17:02:53	R186	On 07/02/2019	9.20	Call	Bond Future	1	14,100,000	0.00 Member	Sell
17:02:53	R186	On 07/02/2019	9.20	Call	Bond Future	1	5,700,000	0.00 Member	Sell
17:02:53	R186	On 07/02/2019	9.20	Call	Bond Future	1	9,500,000	0.00 Member	Buy
17:02:53	R186	On 07/02/2019	9.20	Call	Bond Future	1	14,100,000	0.00 Client	Buy
17:02:53	R186	On 07/02/2019	9.20	Call	Bond Future	1	9,500,000	0.00 Client	Buy
17:02:53	R186	On 07/02/2019	9.20	Call	Bond Future	1	5,700,000	0.00 Client	Buy
17:02:53	R186	On 07/02/2019	9.20	Call	Bond Future	1	6,900,000	0.00 Client	Buy
17:02:53	R186	On 07/02/2019	9.20	Call	Bond Future	1	9,500,000	0.00 Member	Sell
Total for R186 Bond Future						18	1,800,000,000	0.00	
10:24:49	R2030	On 07/02/2019			Bond Future	1	9,500,000	0.00 Member	Buy
10:24:49	R2030	On 07/02/2019			Bond Future	1	30,500,000	0.00 Member	Sell
17:05:01	R2030	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Buy
17:05:01	R2030	On 07/02/2019			Bond Future	1	9,500,000	0.00 Member	Sell
17:05:01	R2030	On 07/02/2019			Bond Future	1	3,700,000	0.00 Client	Buy
17:05:01	R2030	On 07/02/2019			Bond Future	1	9,500,000	0.00 Client	Buy
17:05:01	R2030	On 07/02/2019			Bond Future	1	1,000,000	0.00 Client	Buy
17:05:01	R2030	On 07/02/2019			Bond Future	1	10,900,000	0.00 Client	Buy
17:05:01	R2030	On 07/02/2019			Bond Future	1	1,300,000	0.00 Client	Buy
17:05:01	R2030	On 07/02/2019			Bond Future	1	3,700,000	0.00 Member	Sell
17:05:01	R2030	On 07/02/2019			Bond Future	1	1,300,000	0.00 Member	Buy
17:05:01	R2030	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Sell
17:05:01	R2030	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Sell
17:05:01	R2030	On 07/02/2019			Bond Future	1	600,000	0.00 Client	Buy
17:05:01	R2030	On 07/02/2019			Bond Future	1	1,300,000	0.00 Member	Sell
17:05:01	R2030	On 07/02/2019			Bond Future	1	10,900,000	0.00 Member	Sell
17:05:01	R2030	On 07/02/2019			Bond Future	1	600,000	0.00 Member	Buy
17:05:01	R2030	On 07/02/2019			Bond Future	1	10,900,000	0.00 Member	Buy
17:05:01	R2030	On 07/02/2019			Bond Future	1	3,700,000	0.00 Member	Buy
17:05:01	R2030	On 07/02/2019			Bond Future	1	3,500,000	0.00 Member	Sell
17:05:01	R2030	On 07/02/2019			Bond Future	1	3,500,000	0.00 Client	Buy
17:05:01	R2030	On 07/02/2019			Bond Future	1	3,500,000	0.00 Member	Buy

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Matched Time	Contract I	Details	Strike Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future					22	122,000,000	0.00	
10:24:49	R207	On 07/02/2019		Bond Future	1	4,600,000	0.00 Member	Buy
10:24:49	R207	On 07/02/2019		Bond Future	1	14,600,000	0.00 Member	Sell
17:03:25	R207	On 07/02/2019		Bond Future	1	4,600,000	0.00 Client	Buy
17:03:25	R207	On 07/02/2019		Bond Future	1	4,600,000	0.00 Member	Sell
17:03:25	R207	On 07/02/2019		Bond Future	1	10,000,000	0.00 Client	Buy
17:03:25	R207	On 07/02/2019		Bond Future	1	10,000,000	0.00 Member	Sell
17:03:25	R207	On 07/02/2019		Bond Future	1	10,000,000	0.00 Member	Buy
Total for R207 Bond Future					7	58,400,000	0.00	
11:56:29	R209	On 07/02/2019		Bond Future	1	2,800,000	0.00 Member	Sell
11:56:29	R209	On 07/02/2019		Bond Future	1	2,800,000	0.00 Member	Buy
14:47:27	R209	On 07/02/2019		Bond Future	1	1,000,000	0.00 Member	Buy
14:47:27	R209	On 07/02/2019		Bond Future	1	1,000,000	0.00 Client	Sell
14:48:13	R209	On 07/02/2019		Bond Future	1	1,000,000	0.00 Member	Sell
15:18:30	R209	On 07/02/2019		Bond Future	1	2,800,000	0.00 Member	Buy
15:18:30	R209	On 07/02/2019		Bond Future	1	2,800,000	0.00 Client	Sell
15:24:30	R209	On 07/02/2019		Bond Future	1	1,000,000	0.00 Member	Buy
Total for R209 Bond Future				8	15,200,000	0.00		
Grand Total for all Instruments					59	2,014,400,000	0.00	