



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/12/2018

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|-----------------------------------|------------------|---------------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 10:37:05 | R186 | On 07/02/2019 | | Bond Future | 1 | 50,500,000 | 0.00 Member | Sell |
| 10:37:05 | R186 | On 07/02/2019 | | Bond Future | 1 | 50,500,000 | 0.00 Member | Buy |
| 12:15:55 | R186 | On 07/02/2019 | | Bond Future | 1 | 50,500,000 | 0.00 Member | Buy |
| 12:15:55 | R186 | On 07/02/2019 | | Bond Future | 1 | 50,500,000 | 0.00 Client | Sell |
| Total for R186 Bond Future | | | | | 4 | 202,000,000 | 0.00 | |
| 11:20:57 | R2023 | On 07/02/2019 | | Bond Future | 1 | 15,400,000 | 0.00 Member | Buy |
| 11:20:57 | R2023 | On 07/02/2019 | | Bond Future | 1 | 15,400,000 | 0.00 Member | Sell |
| 11:23:33 | R2023 | On 07/02/2019 | | Bond Future | 1 | 15,400,000 | 0.00 Member | Buy |
| 11:23:33 | R2023 | On 07/02/2019 | | Bond Future | 1 | 15,400,000 | 0.00 Client | Sell |
| 12:10:59 | R2023 | On 07/02/2019 | | Bond Future | 1 | 15,400,000 | 0.00 Member | Sell |
| 12:10:59 | R2023 | On 07/02/2019 | | Bond Future | 1 | 15,400,000 | 0.00 Member | Buy |
| 12:17:46 | R2023 | On 07/02/2019 | | Bond Future | 1 | 15,400,000 | 0.00 Member | Buy |
| 12:17:46 | R2023 | On 07/02/2019 | | Bond Future | 1 | 15,400,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| 12:21:04 | R2023 | On 07/02/2019 | | | Bond Future | 1 | 15,400,000 | 0.00 Member | Buy |
| 12:21:04 | R2023 | On 07/02/2019 | | | Bond Future | 1 | 15,400,000 | 0.00 Member | Sell |
| 12:22:19 | R2023 | On 07/02/2019 | | | Bond Future | 1 | 30,800,000 | 0.00 Member | Buy |
| 12:22:19 | R2023 | On 07/02/2019 | | | Bond Future | 1 | 30,800,000 | 0.00 Member | Sell |
| Total for R2023 Bond Future | | | | | | 12 | 215,600,000 | 0.00 | |
| 11:29:54 | R209 | On 07/02/2019 | | | Bond Future | 1 | 90,000,000 | 0.00 Member | Buy |
| 11:29:54 | R209 | On 07/02/2019 | | | Bond Future | 1 | 70,800,000 | 0.00 Member | Sell |
| 11:37:10 | R209 | On 07/02/2019 | | | Bond Future | 1 | 5,400,000 | 0.00 Member | Sell |
| 11:37:10 | R209 | On 07/02/2019 | | | Bond Future | 1 | 4,500,000 | 0.00 Client | Sell |
| 11:37:10 | R209 | On 07/02/2019 | | | Bond Future | 1 | 4,500,000 | 0.00 Member | Buy |
| 11:37:10 | R209 | On 07/02/2019 | | | Bond Future | 1 | 9,300,000 | 0.00 Client | Sell |
| 11:37:10 | R209 | On 07/02/2019 | | | Bond Future | 1 | 9,300,000 | 0.00 Member | Buy |
| 11:37:10 | R209 | On 07/02/2019 | | | Bond Future | 1 | 5,400,000 | 0.00 Member | Buy |
| 11:37:10 | R209 | On 07/02/2019 | | | Bond Future | 1 | 5,400,000 | 0.00 Client | Sell |
| 11:37:10 | R209 | On 07/02/2019 | | | Bond Future | 1 | 4,500,000 | 0.00 Member | Sell |
| 11:37:10 | R209 | On 07/02/2019 | | | Bond Future | 1 | 9,300,000 | 0.00 Member | Sell |
| 11:38:12 | R209 | On 07/02/2019 | | | Bond Future | 1 | 70,800,000 | 0.00 Client | Sell |
| 11:38:12 | R209 | On 07/02/2019 | | | Bond Future | 1 | 70,800,000 | 0.00 Member | Buy |
| 12:52:19 | R209 | On 07/02/2019 | | | Bond Future | 1 | 20,000,000 | 0.00 Member | Buy |
| 12:52:19 | R209 | On 07/02/2019 | | | Bond Future | 1 | 15,700,000 | 0.00 Member | Sell |
| 12:57:55 | R209 | On 07/02/2019 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Sell |
| 12:57:55 | R209 | On 07/02/2019 | | | Bond Future | 1 | 2,100,000 | 0.00 Member | Buy |
| 12:57:55 | R209 | On 07/02/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 12:57:55 | R209 | On 07/02/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Sell |
| 12:57:55 | R209 | On 07/02/2019 | | | Bond Future | 1 | 15,700,000 | 0.00 Client | Sell |
| 12:57:55 | R209 | On 07/02/2019 | | | Bond Future | 1 | 1,200,000 | 0.00 Client | Sell |
| 12:57:55 | R209 | On 07/02/2019 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Buy |
| 12:57:55 | R209 | On 07/02/2019 | | | Bond Future | 1 | 2,100,000 | 0.00 Member | Sell |
| 12:57:55 | R209 | On 07/02/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 12:57:55 | R209 | On 07/02/2019 | | | Bond Future | 1 | 15,700,000 | 0.00 Member | Buy |
| 12:57:55 | R209 | On 07/02/2019 | | | Bond Future | 1 | 2,100,000 | 0.00 Client | Sell |
| 15:22:23 | R209 | On 07/02/2019 | | | Bond Future | 1 | 17,700,000 | 0.00 Member | Sell |
| 15:22:23 | R209 | On 07/02/2019 | | | Bond Future | 1 | 17,700,000 | 0.00 Client | Buy |
| 15:29:33 | R209 | On 07/02/2019 | | | Bond Future | 1 | 17,700,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 15:29:33 | R209 | On 07/02/2019 | | Bond Future | 1 | 17,700,000 | 0.00 Client | Sell |
| Total for R209 Bond Future | | | | | 30 | 510,800,000 | 0.00 | |
| Grand Total for all Instruments | | | | | 46 | 928,400,000 | 0.00 | |