



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 18/12/2018

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|----------------------------|------------------|---------------|--------------|-------------|-----------------|---------------|---------------|--------------|
| 11:19:42 | GOVI | On 07/02/2019 | | GOVI | 1 | 10,000 | 0.00 Client | Buy |
| 11:19:42 | GOVI | On 07/02/2019 | | GOVI | 1 | 10,000 | 0.00 Member | Sell |
| 12:17:55 | GOVI | On 07/02/2019 | | GOVI | 1 | 10,000 | 0.00 Client | Sell |
| 12:17:55 | GOVI | On 07/02/2019 | | GOVI | 1 | 10,000 | 0.00 Member | Buy |
| Total for GOVI GOVI | | | | | 4 | 40,000 | 0.00 | |
| 10:33:03 | I2038 | On 07/02/2019 | | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 10:33:03 | I2038 | On 07/02/2019 | | Bond Future | 1 | 4,300,000 | 0.00 Member | Sell |
| 11:35:19 | I2038 | On 07/02/2019 | | Bond Future | 1 | 1,400,000 | 0.00 Client | Buy |
| 11:35:19 | I2038 | On 07/02/2019 | | Bond Future | 1 | 2,900,000 | 0.00 Member | Buy |
| 11:35:19 | I2038 | On 07/02/2019 | | Bond Future | 1 | 2,900,000 | 0.00 Member | Sell |
| 11:35:19 | I2038 | On 07/02/2019 | | Bond Future | 1 | 2,900,000 | 0.00 Client | Buy |
| 11:35:19 | I2038 | On 07/02/2019 | | Bond Future | 1 | 1,400,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-------------------|-------------|----------|
| Total for I2038 Bond Future | | | | | | 7 | 17,200,000 | 0.00 | |
| 10:33:03 | I2050 | On 07/02/2019 | | | Bond Future | 1 | 4,800,000 | 0.00 Member | Buy |
| 10:33:03 | I2050 | On 07/02/2019 | | | Bond Future | 1 | 4,800,000 | 0.00 Member | Sell |
| 11:35:57 | I2050 | On 07/02/2019 | | | Bond Future | 1 | 4,800,000 | 0.00 Member | Sell |
| 11:35:57 | I2050 | On 07/02/2019 | | | Bond Future | 1 | 4,800,000 | 0.00 Client | Buy |
| Total for I2050 Bond Future | | | | | | 4 | 19,200,000 | 0.00 | |
| 9:48:40 | R186 | On 07/02/2019 | | | Bond Future | 1 | 60,500,000 | 0.00 Member | Sell |
| 9:48:40 | R186 | On 07/02/2019 | | | Bond Future | 1 | 60,500,000 | 0.00 Member | Buy |
| 10:33:03 | R186 | On 07/02/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 10:33:03 | R186 | On 07/02/2019 | | | Bond Future | 1 | 73,000,000 | 0.00 Member | Buy |
| 10:33:03 | R186 | On 07/02/2019 | | | Bond Future | 1 | 73,000,000 | 0.00 Member | Sell |
| 10:33:03 | R186 | On 07/02/2019 | | | Bond Future | 1 | 250,400,000 | 0.00 Member | Sell |
| 11:07:30 | R186 | On 07/02/2019 | | | Bond Future | 1 | 50,000,000 | 0.00 Member | Buy |
| 11:07:30 | R186 | On 07/02/2019 | | | Bond Future | 1 | 50,000,000 | 0.00 Member | Sell |
| 11:09:40 | R186 | On 07/02/2019 | | | Bond Future | 1 | 50,000,000 | 0.00 Member | Sell |
| 11:09:40 | R186 | On 07/02/2019 | | | Bond Future | 1 | 50,000,000 | 0.00 Client | Buy |
| 11:37:43 | R186 | On 07/02/2019 | | | Bond Future | 1 | 73,000,000 | 0.00 Client | Buy |
| 11:37:43 | R186 | On 07/02/2019 | | | Bond Future | 1 | 73,000,000 | 0.00 Member | Sell |
| 11:39:36 | R186 | On 07/02/2019 | | | Bond Future | 1 | 104,000,000 | 0.00 Client | Buy |
| 11:39:36 | R186 | On 07/02/2019 | | | Bond Future | 1 | 104,000,000 | 0.00 Member | Sell |
| 11:39:36 | R186 | On 07/02/2019 | | | Bond Future | 1 | 20,400,000 | 0.00 Member | Sell |
| 11:39:36 | R186 | On 07/02/2019 | | | Bond Future | 1 | 20,400,000 | 0.00 Client | Buy |
| 11:39:36 | R186 | On 07/02/2019 | | | Bond Future | 1 | 14,200,000 | 0.00 Client | Buy |
| 11:39:36 | R186 | On 07/02/2019 | | | Bond Future | 1 | 20,400,000 | 0.00 Member | Buy |
| 11:39:36 | R186 | On 07/02/2019 | | | Bond Future | 1 | 14,200,000 | 0.00 Member | Buy |
| 11:39:36 | R186 | On 07/02/2019 | | | Bond Future | 1 | 12,000,000 | 0.00 Client | Buy |
| 11:39:36 | R186 | On 07/02/2019 | | | Bond Future | 1 | 104,000,000 | 0.00 Member | Buy |
| 11:39:36 | R186 | On 07/02/2019 | | | Bond Future | 1 | 49,100,000 | 0.00 Member | Sell |
| 11:39:36 | R186 | On 07/02/2019 | | | Bond Future | 1 | 14,200,000 | 0.00 Member | Sell |
| 11:39:36 | R186 | On 07/02/2019 | | | Bond Future | 1 | 12,000,000 | 0.00 Member | Sell |
| 11:39:36 | R186 | On 07/02/2019 | | | Bond Future | 1 | 12,000,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|------------|---------------|--------------|
| 11:39:36 | R186 | On 07/02/2019 | | | Bond Future | 1 | 49,100,000 | 0.00 Member | Buy |
| 11:39:36 | R186 | On 07/02/2019 | | | Bond Future | 1 | 49,100,000 | 0.00 Client | Buy |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 11,600,000 | 0.00 Member | Buy |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 7,800,000 | 0.00 Member | Buy |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 3,800,000 | 0.00 Member | Buy |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Buy |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 6,500,000 | 0.00 Client | Buy |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 4,400,000 | 0.00 Client | Buy |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 7,800,000 | 0.00 Member | Sell |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 6,500,000 | 0.00 Member | Buy |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 4,400,000 | 0.00 Member | Sell |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 4,400,000 | 0.00 Member | Buy |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 4,300,000 | 0.00 Member | Buy |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 4,100,000 | 0.00 Member | Buy |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Sell |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Buy |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 3,800,000 | 0.00 Client | Buy |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Buy |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 3,800,000 | 0.00 Client | Buy |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 3,800,000 | 0.00 Member | Buy |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 3,800,000 | 0.00 Member | Sell |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 11,600,000 | 0.00 Member | Sell |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 3,800,000 | 0.00 Member | Sell |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 1,200,000 | 0.00 Client | Buy |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 4,100,000 | 0.00 Client | Buy |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 4,100,000 | 0.00 Member | Sell |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Buy |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 11,600,000 | 0.00 Client | Buy |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 7,800,000 | 0.00 Client | Buy |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 6,500,000 | 0.00 Member | Sell |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 4,300,000 | 0.00 Client | Buy |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 4,300,000 | 0.00 Member | Sell |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Sell |
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| 11:39:37 | R186 | On 07/02/2019 | | | Bond Future | 1 | 1,200,000 | 0.00 Client | Buy |
| 16:38:49 | R186 | On 07/02/2019 | | | Bond Future | 1 | 60,500,000 | 0.00 Client | Sell |
| 16:38:49 | R186 | On 07/02/2019 | | | Bond Future | 1 | 60,500,000 | 0.00 Member | Buy |
| Total for R186 Bond Future | | | | | | 64 | 1,735,600,000 | 0.00 | |
| 11:25:53 | R2030 | On 07/02/2019 | 9.18 | Call | Bond Future | 1 | 4,000,000 | 0.00 Member | Sell |
| 11:25:53 | R2030 | On 07/02/2019 | 10.20 | Put | Bond Future | 1 | 4,000,000 | 0.00 Member | Sell |
| 11:25:53 | R2030 | On 07/02/2019 | 9.68 | Call | Bond Future | 1 | 4,000,000 | 0.00 Member | Buy |
| 11:25:53 | R2030 | On 07/02/2019 | 10.20 | Put | Bond Future | 1 | 4,000,000 | 0.00 Member | Buy |
| 11:25:53 | R2030 | On 07/02/2019 | 9.18 | Call | Bond Future | 1 | 4,000,000 | 0.00 Member | Buy |
| 11:25:53 | R2030 | On 07/02/2019 | 9.68 | Call | Bond Future | 1 | 4,000,000 | 0.00 Member | Sell |
| 11:35:18 | R2030 | On 07/02/2019 | 9.18 | Call | Bond Future | 1 | 4,000,000 | 0.00 Client | Buy |
| 11:35:18 | R2030 | On 07/02/2019 | 9.18 | Call | Bond Future | 1 | 4,000,000 | 0.00 Member | Sell |
| 11:35:35 | R2030 | On 07/02/2019 | 9.68 | Call | Bond Future | 1 | 4,000,000 | 0.00 Member | Buy |
| 11:35:35 | R2030 | On 07/02/2019 | 9.68 | Call | Bond Future | 1 | 4,000,000 | 0.00 Client | Sell |
| 11:35:48 | R2030 | On 07/02/2019 | 10.20 | Put | Bond Future | 1 | 4,000,000 | 0.00 Client | Buy |
| 11:35:48 | R2030 | On 07/02/2019 | 10.20 | Put | Bond Future | 1 | 4,000,000 | 0.00 Member | Sell |
| Total for R2030 Bond Future | | | | | | 12 | 48,000,000 | 0.00 | |
| 11:16:51 | R2032 | On 07/02/2019 | | | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 11:16:51 | R2032 | On 07/02/2019 | | | Bond Future | 1 | 9,400,000 | 0.00 Member | Sell |
| 11:37:20 | R2032 | On 07/02/2019 | | | Bond Future | 1 | 7,300,000 | 0.00 Client | Buy |
| 11:37:20 | R2032 | On 07/02/2019 | | | Bond Future | 1 | 1,700,000 | 0.00 Member | Sell |
| 11:37:20 | R2032 | On 07/02/2019 | | | Bond Future | 1 | 1,700,000 | 0.00 Client | Buy |
| 11:37:20 | R2032 | On 07/02/2019 | | | Bond Future | 1 | 7,300,000 | 0.00 Member | Sell |
| 11:37:20 | R2032 | On 07/02/2019 | | | Bond Future | 1 | 7,300,000 | 0.00 Member | Buy |
| 11:37:20 | R2032 | On 07/02/2019 | | | Bond Future | 1 | 1,700,000 | 0.00 Member | Buy |
| 11:37:20 | R2032 | On 07/02/2019 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 11:37:20 | R2032 | On 07/02/2019 | | | Bond Future | 1 | 400,000 | 0.00 Client | Buy |
| Total for R2032 Bond Future | | | | | | 10 | 37,600,000 | 0.00 | |
| 11:16:51 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 8,700,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-------------------|-------------|----------|
| 11:16:51 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 8,700,000 | 0.00 Member | Buy |
| 11:19:28 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 8,700,000 | 0.00 Member | Buy |
| 11:19:28 | R2037 | On 07/02/2019 | | | Bond Future | 1 | 8,700,000 | 0.00 Client | Sell |
| Total for R2037 Bond Future | | | | | | 4 | 34,800,000 | 0.00 | |
| 10:33:03 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 5,600,000 | 0.00 Member | Buy |
| 10:33:03 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 5,600,000 | 0.00 Member | Sell |
| 11:16:51 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 3,700,000 | 0.00 Member | Buy |
| 11:16:51 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 7,400,000 | 0.00 Member | Sell |
| 11:21:06 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Buy |
| 11:21:06 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 8,600,000 | 0.00 Member | Sell |
| 11:35:41 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 5,600,000 | 0.00 Client | Buy |
| 11:35:41 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 5,600,000 | 0.00 Member | Sell |
| 11:36:39 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 2,100,000 | 0.00 Member | Sell |
| 11:36:39 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Sell |
| 11:36:39 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Buy |
| 11:36:39 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 1,600,000 | 0.00 Client | Buy |
| 11:36:39 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 2,100,000 | 0.00 Client | Buy |
| 11:36:39 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 2,100,000 | 0.00 Member | Buy |
| 11:36:39 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 3,700,000 | 0.00 Member | Sell |
| 11:36:39 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 3,700,000 | 0.00 Client | Buy |
| 11:41:20 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |
| 11:41:20 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 800,000 | 0.00 Client | Buy |
| 11:41:20 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Buy |
| 11:41:20 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 11:41:20 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 1,800,000 | 0.00 Member | Sell |
| 11:41:20 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 800,000 | 0.00 Member | Sell |
| 11:41:20 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 1,800,000 | 0.00 Client | Buy |
| 11:41:20 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 1,800,000 | 0.00 Member | Buy |
| 11:41:20 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 5,000,000 | 0.00 Client | Buy |
| 11:41:20 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 800,000 | 0.00 Member | Buy |
| 11:41:20 | R2044 | On 07/02/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | Strike | Call/Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|--|------------------|---------------|----------|-------------|--------------|----------------------|-------------|----------|
| Total for R2044 Bond Future | | | | | 27 | 86,400,000 | 0.00 | |
| 9:09:35 | R207 | On 07/02/2019 | | Bond Future | 1 | 40,400,000 | 0.00 Client | Sell |
| 9:09:35 | R207 | On 07/02/2019 | | Bond Future | 1 | 40,400,000 | 0.00 Member | Buy |
| Total for R207 Bond Future | | | | | 2 | 80,800,000 | 0.00 | |
| 9:31:26 | R209 | On 07/02/2019 | | Bond Future | 1 | 380,000,000 | 0.00 Member | Sell |
| 9:31:26 | R209 | On 07/02/2019 | | Bond Future | 1 | 380,000,000 | 0.00 Member | Buy |
| 10:18:34 | R209 | On 07/02/2019 | | Bond Future | 1 | 380,000,000 | 0.00 Member | Buy |
| 10:18:34 | R209 | On 07/02/2019 | | Bond Future | 1 | 380,000,000 | 0.00 Member | Buy |
| 10:23:09 | R209 | On 07/02/2019 | | Bond Future | 1 | 380,000,000 | 0.00 Member | Sell |
| 10:23:09 | R209 | On 07/02/2019 | | Bond Future | 1 | 380,000,000 | 0.00 Member | Sell |
| 10:24:35 | R209 | On 07/02/2019 | | Bond Future | 1 | 380,000,000 | 0.00 Member | Sell |
| 10:24:35 | R209 | On 07/02/2019 | | Bond Future | 1 | 380,000,000 | 0.00 Member | Buy |
| 10:33:03 | R209 | On 07/02/2019 | | Bond Future | 1 | 3,100,000 | 0.00 Member | Buy |
| 10:33:03 | R209 | On 07/02/2019 | | Bond Future | 1 | 3,100,000 | 0.00 Member | Sell |
| 10:43:03 | R209 | On 07/02/2019 | | Bond Future | 1 | 380,000,000 | 0.00 Member | Buy |
| 10:43:03 | R209 | On 07/02/2019 | | Bond Future | 1 | 380,000,000 | 0.00 Member | Sell |
| 11:34:51 | R209 | On 07/02/2019 | | Bond Future | 1 | 3,100,000 | 0.00 Member | Sell |
| 11:34:51 | R209 | On 07/02/2019 | | Bond Future | 1 | 3,100,000 | 0.00 Client | Buy |
| Total for R209 Bond Future | | | | | 14 | 3,812,400,000 | 0.00 | |
| Grand Total for all Instruments | | | | | 148 | 5,872,040,000 | 0.00 | |