



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 21/10/2015

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|----------------------------|------------------|---------------|--------------|-------------|-----------------|----------------|---------------|--------------|
| 17:22:58 | GOVI | On 05/11/2015 | | GOVI | 1 | 70,000 | 0.00 Client | Buy |
| 17:22:58 | GOVI | On 05/11/2015 | | GOVI | 1 | 70,000 | 0.00 Member | Sell |
| 17:24:54 | GOVI | On 05/11/2015 | | GOVI | 1 | 70,000 | 0.00 Member | Sell |
| 17:24:54 | GOVI | On 05/11/2015 | | GOVI | 1 | 70,000 | 0.00 Member | Buy |
| 17:26:04 | GOVI | On 05/11/2015 | | GOVI | 1 | 70,000 | 0.00 Client | Sell |
| 17:26:04 | GOVI | On 05/11/2015 | | GOVI | 1 | 70,000 | 0.00 Member | Buy |
| Total for GOVI GOVI | | | | | 6 | 420,000 | 0.00 | |
| 11:53:42 | I2025 | On 05/11/2015 | | Bond Future | 1 | 1,300,000 | 0.00 Member | Sell |
| 11:53:42 | I2025 | On 05/11/2015 | | Bond Future | 1 | 1,300,000 | 0.00 Member | Buy |
| 11:56:19 | I2025 | On 05/11/2015 | | Bond Future | 1 | 1,300,000 | 0.00 Client | Buy |
| 11:56:19 | I2025 | On 05/11/2015 | | Bond Future | 1 | 1,300,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|--------------|--------------|--------------------|-------------|-----------|
| Total for I2025 Bond Future | | | | | | 4 | 5,200,000 | 0.00 | |
| 13:43:27 | I2038 | On 04/02/2016 | | | Bond Future | 1 | 74,500,000 | 0.00 Member | Sell |
| 13:43:27 | I2038 | On 05/11/2015 | | | Bond Future | 1 | 74,500,000 | 0.00 Member | Buy |
| 13:43:27 | I2038 | On 05/11/2015 | | | Bond Future | 1 | 74,500,000 | 0.00 Member | Sell |
| 13:43:27 | I2038 | On 04/02/2016 | | | Bond Future | 1 | 74,500,000 | 0.00 Member | Buy |
| 14:05:43 | I2038 | On 05/11/2015 | | | Bond Future | 1 | 74,500,000 | 0.00 Member | Buy |
| 14:05:43 | I2038 | On 05/11/2015 | | | Bond Future | 1 | 74,500,000 | 0.00 Client | Sell |
| 14:06:30 | I2038 | On 04/02/2016 | | | Bond Future | 1 | 74,500,000 | 0.00 Client | Buy |
| 14:06:30 | I2038 | On 04/02/2016 | | | Bond Future | 1 | 74,500,000 | 0.00 Member | Sell |
| Total for I2038 Bond Future | | | | | | 8 | 596,000,000 | 0.00 | |
| 17:17:22 | IGOV | On 04/02/2016 | | | Index Future | 1 | 560,000 | 0.00 Client | Sell |
| 17:17:22 | IGOV | On 05/11/2015 | | | Index Future | 1 | 560,000 | 0.00 Client | Buy |
| 17:17:22 | IGOV | On 05/11/2015 | | | Index Future | 1 | 460,000 | 0.00 Member | Sell |
| 17:17:22 | IGOV | On 04/02/2016 | | | Index Future | 1 | 460,000 | 0.00 Member | Buy |
| 17:21:46 | IGOV | On 04/02/2016 | | | Index Future | 1 | 100,000 | 0.00 Member | Buy |
| 17:21:46 | IGOV | On 04/02/2016 | | | Index Future | 1 | 460,000 | 0.00 Client | Buy |
| 17:21:46 | IGOV | On 04/02/2016 | | | Index Future | 1 | 460,000 | 0.00 Member | Sell |
| 17:21:46 | IGOV | On 04/02/2016 | | | Index Future | 1 | 100,000 | 0.00 Member | Sell |
| 17:21:46 | IGOV | On 04/02/2016 | | | Index Future | 1 | 100,000 | 0.00 Client | Buy |
| 17:22:31 | IGOV | On 05/11/2015 | | | Index Future | 1 | 100,000 | 0.00 Member | Sell |
| 17:22:31 | IGOV | On 05/11/2015 | | | Index Future | 1 | 100,000 | 0.00 Client | Sell |
| 17:22:31 | IGOV | On 05/11/2015 | | | Index Future | 1 | 460,000 | 0.00 Client | Sell |
| 17:22:31 | IGOV | On 05/11/2015 | | | Index Future | 1 | 460,000 | 0.00 Member | Buy |
| 17:22:31 | IGOV | On 05/11/2015 | | | Index Future | 1 | 100,000 | 0.00 Member | Buy |
| Total for IGOV Index Future | | | | | | 14 | 4,480,000 | 0.00 | |
| 13:43:27 | R202 | On 05/11/2015 | | | Bond Future | 1 | 164,000,000 | 0.00 Member | Buy |
| 13:43:27 | R202 | On 04/02/2016 | | | Bond Future | 1 | 164,000,000 | 0.00 Member | Sell |
| 13:43:27 | R202 | On 04/02/2016 | | | Bond Future | 1 | 164,000,000 | 0.00 Member | Buy |
| 13:43:27 | R202 | On 05/11/2015 | | | Bond Future | 1 | 164,000,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| 14:16:12 | R202 | On 05/11/2015 | | | Bond Future | 1 | 164,000,000 | 0.00 Member | Buy |
| 14:16:12 | R202 | On 05/11/2015 | | | Bond Future | 1 | 164,000,000 | 0.00 Client | Sell |
| 14:16:31 | R202 | On 04/02/2016 | | | Bond Future | 1 | 164,000,000 | 0.00 Member | Sell |
| 14:16:31 | R202 | On 04/02/2016 | | | Bond Future | 1 | 164,000,000 | 0.00 Client | Buy |
| Total for R202 Bond Future | | | | | | 8 | 1,312,000,000 | 0.00 | |
| 14:00:58 | R203 | On 05/11/2015 | | | Bond Future | 1 | 1,900,000 | 0.00 Member | Sell |
| 14:00:58 | R203 | On 04/02/2016 | | | Bond Future | 1 | 1,900,000 | 0.00 Member | Buy |
| 14:00:58 | R203 | On 04/02/2016 | | | Bond Future | 1 | 1,900,000 | 0.00 Member | Sell |
| 14:00:58 | R203 | On 05/11/2015 | | | Bond Future | 1 | 1,900,000 | 0.00 Member | Buy |
| 14:23:27 | R203 | On 05/11/2015 | | | Bond Future | 1 | 1,900,000 | 0.00 Member | Sell |
| 14:23:27 | R203 | On 05/11/2015 | | | Bond Future | 1 | 1,900,000 | 0.00 Client | Buy |
| 14:23:41 | R203 | On 04/02/2016 | | | Bond Future | 1 | 1,900,000 | 0.00 Member | Buy |
| 14:23:41 | R203 | On 04/02/2016 | | | Bond Future | 1 | 1,900,000 | 0.00 Client | Sell |
| Total for R203 Bond Future | | | | | | 8 | 15,200,000 | 0.00 | |
| 14:00:58 | R204 | On 05/11/2015 | | | Bond Future | 1 | 2,800,000 | 0.00 Member | Sell |
| 14:00:58 | R204 | On 04/02/2016 | | | Bond Future | 1 | 2,800,000 | 0.00 Member | Buy |
| 14:00:58 | R204 | On 04/02/2016 | | | Bond Future | 1 | 2,800,000 | 0.00 Member | Sell |
| 14:00:58 | R204 | On 05/11/2015 | | | Bond Future | 1 | 2,800,000 | 0.00 Member | Buy |
| 14:23:55 | R204 | On 05/11/2015 | | | Bond Future | 1 | 2,800,000 | 0.00 Client | Buy |
| 14:23:55 | R204 | On 05/11/2015 | | | Bond Future | 1 | 2,800,000 | 0.00 Member | Sell |
| 14:24:08 | R204 | On 04/02/2016 | | | Bond Future | 1 | 2,800,000 | 0.00 Client | Sell |
| 14:24:08 | R204 | On 04/02/2016 | | | Bond Future | 1 | 2,800,000 | 0.00 Member | Buy |
| Total for R204 Bond Future | | | | | | 8 | 22,400,000 | 0.00 | |
| 13:28:02 | R2048 | On 05/11/2015 | | | Bond Future | 1 | 64,000,000 | 0.00 Member | Sell |
| 13:28:02 | R2048 | On 05/11/2015 | | | Bond Future | 1 | 14,000,000 | 0.00 Member | Buy |
| 13:51:24 | R2048 | On 05/11/2015 | | | Bond Future | 1 | 35,000,000 | 0.00 Client | Buy |
| 13:51:24 | R2048 | On 05/11/2015 | | | Bond Future | 1 | 35,000,000 | 0.00 Member | Buy |
| 13:51:24 | R2048 | On 05/11/2015 | | | Bond Future | 1 | 35,000,000 | 0.00 Member | Sell |
| 13:51:24 | R2048 | On 05/11/2015 | | | Bond Future | 1 | 15,000,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| 13:51:24 | R2048 | On 05/11/2015 | | | Bond Future | 1 | 15,000,000 | 0.00 Member | Sell |
| 13:51:24 | R2048 | On 05/11/2015 | | | Bond Future | 1 | 15,000,000 | 0.00 Client | Buy |
| 13:51:24 | R2048 | On 05/11/2015 | | | Bond Future | 1 | 14,000,000 | 0.00 Member | Sell |
| 13:51:24 | R2048 | On 05/11/2015 | | | Bond Future | 1 | 14,000,000 | 0.00 Client | Buy |
| Total for R2048 Bond Future | | | | | | 10 | 256,000,000 | 0.00 | |
| 14:00:58 | R207 | On 05/11/2015 | | | Bond Future | 1 | 2,100,000 | 0.00 Member | Sell |
| 14:00:58 | R207 | On 04/02/2016 | | | Bond Future | 1 | 2,100,000 | 0.00 Member | Buy |
| 14:00:58 | R207 | On 04/02/2016 | | | Bond Future | 1 | 2,100,000 | 0.00 Member | Sell |
| 14:00:58 | R207 | On 05/11/2015 | | | Bond Future | 1 | 2,100,000 | 0.00 Member | Buy |
| 14:24:28 | R207 | On 05/11/2015 | | | Bond Future | 1 | 2,100,000 | 0.00 Client | Buy |
| 14:24:28 | R207 | On 05/11/2015 | | | Bond Future | 1 | 2,100,000 | 0.00 Member | Sell |
| 14:24:45 | R207 | On 04/02/2016 | | | Bond Future | 1 | 2,100,000 | 0.00 Member | Buy |
| 14:24:45 | R207 | On 04/02/2016 | | | Bond Future | 1 | 2,100,000 | 0.00 Client | Sell |
| Total for R207 Bond Future | | | | | | 8 | 16,800,000 | 0.00 | |
| 15:49:31 | R214 | On 05/11/2015 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Sell |
| 15:49:31 | R214 | On 05/11/2015 | | | Bond Future | 1 | 90,900,000 | 0.00 Member | Buy |
| 16:52:36 | R214 | On 04/02/2016 | | | Bond Future | 1 | 17,000,000 | 0.00 Member | Sell |
| 16:52:36 | R214 | On 04/02/2016 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Buy |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 1,600,000 | 0.00 Client | Sell |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 16,100,000 | 0.00 Client | Sell |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 11,800,000 | 0.00 Member | Buy |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Buy |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 16,100,000 | 0.00 Member | Sell |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 13,400,000 | 0.00 Member | Sell |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 13,000,000 | 0.00 Member | Sell |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 13,000,000 | 0.00 Member | Buy |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Buy |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 19,000,000 | 0.00 Client | Sell |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 4,100,000 | 0.00 Client | Sell |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 3,600,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|----------|
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 13,400,000 | 0.00 Member | Buy |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 3,300,000 | 0.00 Member | Buy |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 3,300,000 | 0.00 Member | Sell |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 11,800,000 | 0.00 Member | Sell |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 3,600,000 | 0.00 Client | Sell |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 3,300,000 | 0.00 Client | Sell |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 13,000,000 | 0.00 Client | Sell |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 11,800,000 | 0.00 Client | Sell |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 19,000,000 | 0.00 Member | Sell |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 4,100,000 | 0.00 Member | Buy |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 5,000,000 | 0.00 Client | Sell |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 13,400,000 | 0.00 Client | Sell |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 19,000,000 | 0.00 Member | Buy |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 4,100,000 | 0.00 Member | Sell |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 3,600,000 | 0.00 Member | Sell |
| 17:02:34 | R214 | On 05/11/2015 | | | Bond Future | 1 | 16,100,000 | 0.00 Member | Buy |
| 17:03:20 | R214 | On 04/02/2016 | | | Bond Future | 1 | 15,000,000 | 0.00 Member | Buy |
| 17:03:20 | R214 | On 04/02/2016 | | | Bond Future | 1 | 15,000,000 | 0.00 Member | Sell |
| 17:03:20 | R214 | On 04/02/2016 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Sell |
| 17:03:20 | R214 | On 04/02/2016 | | | Bond Future | 1 | 2,000,000 | 0.00 Client | Buy |
| 17:03:20 | R214 | On 04/02/2016 | | | Bond Future | 1 | 15,000,000 | 0.00 Client | Buy |
| Total for R214 Bond Future | | | | | | 38 | 431,600,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 112 | 2,660,100,000 | 0.00 | |