



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/03/2016

| Matched Time                       | Contract Details | Strike        | Call/<br>Put | Product      | No<br>of Trades | Nominal           | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------------|--------------|-----------------|-------------------|---------------|--------------|
| 15:09:29                           | AL37             | On 05/05/2016 |              | Index Future | 1               | 10,000            | 0.00 Member   | Buy          |
| 15:09:29                           | AL37             | On 05/05/2016 |              | Index Future | 1               | 10,000            | 0.00 Member   | Buy          |
| 15:09:29                           | AL37             | On 05/05/2016 |              | Index Future | 1               | 10,000            | 0.00 Client   | Sell         |
| 15:09:29                           | AL37             | On 05/05/2016 |              | Index Future | 1               | 10,000            | 0.00 Client   | Sell         |
| <b>Total for AL37 Index Future</b> |                  |               |              |              | <b>4</b>        | <b>40,000</b>     | <b>0.00</b>   |              |
| 9:39:17                            | I2025            | On 05/05/2016 |              | Bond Future  | 1               | 7,700,000         | 0.00 Member   | Sell         |
| 9:39:17                            | I2025            | On 05/05/2016 |              | Bond Future  | 1               | 7,700,000         | 0.00 Member   | Buy          |
| 14:02:44                           | I2025            | On 05/05/2016 |              | Bond Future  | 1               | 7,700,000         | 0.00 Client   | Buy          |
| 14:02:44                           | I2025            | On 05/05/2016 |              | Bond Future  | 1               | 7,700,000         | 0.00 Member   | Sell         |
| <b>Total for I2025 Bond Future</b> |                  |               |              |              | <b>4</b>        | <b>30,800,000</b> | <b>0.00</b>   |              |
| 14:06:49                           | IGOV             | On 05/05/2016 |              | Index Future | 1               | 20,000            | 0.00 Client   | Sell         |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product      | No of Trades | Nominal            | Trade Type  | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|--------------|--------------|--------------------|-------------|-----------|
| 14:06:49                           | IGOV             | On 05/05/2016 |        |           | Index Future | 1            | 20,000             | 0.00 Member | Buy       |
| 15:13:04                           | IGOV             | On 05/05/2016 |        |           | Index Future | 1            | 20,000             | 0.00 Member | Sell      |
| 15:13:04                           | IGOV             | On 05/05/2016 |        |           | Index Future | 1            | 20,000             | 0.00 Client | Buy       |
| <b>Total for IGOV Index Future</b> |                  |               |        |           |              | <b>4</b>     | <b>80,000</b>      | <b>0.00</b> |           |
| 9:06:08                            | R186             | On 05/05/2016 |        |           | Bond Future  | 1            | 17,500,000         | 0.00 Member | Sell      |
| 9:06:08                            | R186             | On 05/05/2016 |        |           | Bond Future  | 1            | 17,500,000         | 0.00 Member | Buy       |
| 14:02:23                           | R186             | On 05/05/2016 |        |           | Bond Future  | 1            | 17,500,000         | 0.00 Client | Buy       |
| 14:02:23                           | R186             | On 05/05/2016 |        |           | Bond Future  | 1            | 17,500,000         | 0.00 Member | Sell      |
| 16:27:08                           | R186             | On 05/05/2016 |        |           | Bond Future  | 1            | 300,000            | 0.00 Member | Sell      |
| 16:27:08                           | R186             | On 05/05/2016 |        |           | Bond Future  | 1            | 57,900,000         | 0.00 Member | Buy       |
| 17:00:57                           | R186             | On 05/05/2016 |        |           | Bond Future  | 1            | 2,200,000          | 0.00 Member | Buy       |
| 17:00:57                           | R186             | On 05/05/2016 |        |           | Bond Future  | 1            | 300,000            | 0.00 Member | Buy       |
| 17:00:57                           | R186             | On 05/05/2016 |        |           | Bond Future  | 1            | 2,800,000          | 0.00 Client | Sell      |
| 17:00:57                           | R186             | On 05/05/2016 |        |           | Bond Future  | 1            | 49,200,000         | 0.00 Member | Sell      |
| 17:00:57                           | R186             | On 05/05/2016 |        |           | Bond Future  | 1            | 3,100,000          | 0.00 Member | Sell      |
| 17:00:57                           | R186             | On 05/05/2016 |        |           | Bond Future  | 1            | 300,000            | 0.00 Member | Sell      |
| 17:00:57                           | R186             | On 05/05/2016 |        |           | Bond Future  | 1            | 2,200,000          | 0.00 Member | Sell      |
| 17:00:57                           | R186             | On 05/05/2016 |        |           | Bond Future  | 1            | 2,800,000          | 0.00 Member | Sell      |
| 17:00:57                           | R186             | On 05/05/2016 |        |           | Bond Future  | 1            | 2,200,000          | 0.00 Client | Sell      |
| 17:00:57                           | R186             | On 05/05/2016 |        |           | Bond Future  | 1            | 49,200,000         | 0.00 Client | Sell      |
| 17:00:57                           | R186             | On 05/05/2016 |        |           | Bond Future  | 1            | 3,100,000          | 0.00 Client | Sell      |
| 17:00:57                           | R186             | On 05/05/2016 |        |           | Bond Future  | 1            | 3,100,000          | 0.00 Member | Buy       |
| 17:00:57                           | R186             | On 05/05/2016 |        |           | Bond Future  | 1            | 49,200,000         | 0.00 Member | Buy       |
| 17:00:57                           | R186             | On 05/05/2016 |        |           | Bond Future  | 1            | 300,000            | 0.00 Client | Sell      |
| 17:00:57                           | R186             | On 05/05/2016 |        |           | Bond Future  | 1            | 2,800,000          | 0.00 Member | Buy       |
| 17:00:57                           | R186             | On 05/05/2016 |        |           | Bond Future  | 1            | 300,000            | 0.00 Client | Sell      |
| 17:00:57                           | R186             | On 05/05/2016 |        |           | Bond Future  | 1            | 300,000            | 0.00 Member | Buy       |
| <b>Total for R186 Bond Future</b>  |                  |               |        |           |              | <b>23</b>    | <b>301,600,000</b> | <b>0.00</b> |           |
| 9:06:08                            | R203             | On 05/05/2016 |        |           | Bond Future  | 1            | 12,900,000         | 0.00 Member | Sell      |
| 9:06:08                            | R203             | On 05/05/2016 |        |           | Bond Future  | 1            | 12,900,000         | 0.00 Member | Buy       |
| 10:57:07                           | R203             | On 05/05/2016 |        |           | Bond Future  | 1            | 400,000            | 0.00 Client | Sell      |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal           | Trade Type  | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-------------------|-------------|----------|
| 10:57:07                           | R203             | On 05/05/2016 |        |           | Bond Future | 1            | 100,000           | 0.00 Client | Sell     |
| 10:57:07                           | R203             | On 05/05/2016 |        |           | Bond Future | 1            | 500,000           | 0.00 Client | Buy      |
| 12:17:35                           | R203             | On 05/05/2016 |        |           | Bond Future | 1            | 3,100,000         | 0.00 Member | Buy      |
| 12:17:35                           | R203             | On 05/05/2016 |        |           | Bond Future | 1            | 600,000           | 0.00 Member | Buy      |
| 12:17:35                           | R203             | On 05/05/2016 |        |           | Bond Future | 1            | 600,000           | 0.00 Client | Sell     |
| 12:17:35                           | R203             | On 05/05/2016 |        |           | Bond Future | 1            | 3,100,000         | 0.00 Client | Sell     |
| 14:01:44                           | R203             | On 05/05/2016 |        |           | Bond Future | 1            | 12,900,000        | 0.00 Member | Sell     |
| 14:01:44                           | R203             | On 05/05/2016 |        |           | Bond Future | 1            | 12,900,000        | 0.00 Client | Buy      |
| <b>Total for R203 Bond Future</b>  |                  |               |        |           |             | <b>11</b>    | <b>60,000,000</b> | <b>0.00</b> |          |
| 12:32:24                           | R2035            | On 05/05/2016 |        |           | Bond Future | 1            | 12,200,000        | 0.00 Member | Sell     |
| 12:32:24                           | R2035            | On 05/05/2016 |        |           | Bond Future | 1            | 8,100,000         | 0.00 Member | Buy      |
| 12:45:19                           | R2035            | On 05/05/2016 |        |           | Bond Future | 1            | 4,100,000         | 0.00 Member | Buy      |
| 12:45:19                           | R2035            | On 05/05/2016 |        |           | Bond Future | 1            | 4,100,000         | 0.00 Member | Sell     |
| 12:45:19                           | R2035            | On 05/05/2016 |        |           | Bond Future | 1            | 8,100,000         | 0.00 Member | Sell     |
| 12:45:19                           | R2035            | On 05/05/2016 |        |           | Bond Future | 1            | 8,100,000         | 0.00 Client | Buy      |
| 12:45:19                           | R2035            | On 05/05/2016 |        |           | Bond Future | 1            | 4,100,000         | 0.00 Client | Buy      |
| <b>Total for R2035 Bond Future</b> |                  |               |        |           |             | <b>7</b>     | <b>48,800,000</b> | <b>0.00</b> |          |
| 9:06:08                            | R208             | On 05/05/2016 |        |           | Bond Future | 1            | 10,900,000        | 0.00 Member | Sell     |
| 9:06:08                            | R208             | On 05/05/2016 |        |           | Bond Future | 1            | 10,900,000        | 0.00 Member | Buy      |
| 12:17:35                           | R208             | On 05/05/2016 |        |           | Bond Future | 1            | 500,000           | 0.00 Client | Buy      |
| 12:17:35                           | R208             | On 05/05/2016 |        |           | Bond Future | 1            | 2,800,000         | 0.00 Member | Sell     |
| 12:17:35                           | R208             | On 05/05/2016 |        |           | Bond Future | 1            | 100,000           | 0.00 Member | Sell     |
| 12:17:35                           | R208             | On 05/05/2016 |        |           | Bond Future | 1            | 200,000           | 0.00 Client | Buy      |
| 12:17:35                           | R208             | On 05/05/2016 |        |           | Bond Future | 1            | 500,000           | 0.00 Member | Sell     |
| 12:17:35                           | R208             | On 05/05/2016 |        |           | Bond Future | 1            | 100,000           | 0.00 Client | Buy      |
| 12:17:35                           | R208             | On 05/05/2016 |        |           | Bond Future | 1            | 2,800,000         | 0.00 Client | Buy      |
| 12:17:35                           | R208             | On 05/05/2016 |        |           | Bond Future | 1            | 200,000           | 0.00 Member | Sell     |
| 14:01:59                           | R208             | On 05/05/2016 |        |           | Bond Future | 1            | 10,900,000        | 0.00 Member | Sell     |
| 14:01:59                           | R208             | On 05/05/2016 |        |           | Bond Future | 1            | 10,900,000        | 0.00 Client | Buy      |

| Matched Time                      | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal           | Trade Type  | Buy/ Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-------------------|-------------|-----------|
| <b>Total for R208 Bond Future</b> |                  |               |        |           |             | <b>12</b>    | <b>50,800,000</b> | <b>0.00</b> |           |
| 12:17:36                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 2,400,000         | 0.00 Client | Buy       |
| 12:17:36                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 1,000,000         | 0.00 Member | Sell      |
| 12:17:36                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 1,000,000         | 0.00 Client | Buy       |
| 12:17:36                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 2,400,000         | 0.00 Member | Sell      |
| 15:53:00                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 500,000           | 0.00 Member | Sell      |
| 15:53:00                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 88,800,000        | 0.00 Member | Buy       |
| 17:03:10                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 41,500,000        | 0.00 Member | Buy       |
| 17:03:10                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 1,000,000         | 0.00 Member | Sell      |
| 17:08:58                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 31,100,000        | 0.00 Member | Sell      |
| 17:08:58                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 15,400,000        | 0.00 Member | Sell      |
| 17:08:58                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 3,800,000         | 0.00 Client | Sell      |
| 17:08:58                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 14,400,000        | 0.00 Member | Sell      |
| 17:08:58                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 8,500,000         | 0.00 Member | Sell      |
| 17:08:58                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 31,100,000        | 0.00 Member | Buy       |
| 17:08:58                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 5,400,000         | 0.00 Member | Buy       |
| 17:08:58                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 3,800,000         | 0.00 Member | Buy       |
| 17:08:58                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 14,400,000        | 0.00 Member | Buy       |
| 17:08:58                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 15,400,000        | 0.00 Member | Buy       |
| 17:08:58                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 8,500,000         | 0.00 Member | Buy       |
| 17:08:58                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 8,500,000         | 0.00 Client | Sell      |
| 17:08:58                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 5,400,000         | 0.00 Client | Sell      |
| 17:08:58                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 14,400,000        | 0.00 Client | Sell      |
| 17:08:58                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 31,100,000        | 0.00 Client | Sell      |
| 17:08:58                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 15,400,000        | 0.00 Client | Sell      |
| 17:08:58                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 5,400,000         | 0.00 Member | Sell      |
| 17:08:58                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 3,800,000         | 0.00 Member | Sell      |
| 17:08:58                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 3,300,000         | 0.00 Member | Sell      |
| 17:08:59                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 3,300,000         | 0.00 Member | Buy       |
| 17:08:59                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 1,200,000         | 0.00 Member | Buy       |
| 17:08:59                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 2,700,000         | 0.00 Client | Sell      |
| 17:08:59                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 2,500,000         | 0.00 Member | Sell      |
| 17:08:59                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 1,200,000         | 0.00 Member | Sell      |
| 17:08:59                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 500,000           | 0.00 Client | Sell      |

| Matched Time                      | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| 17:08:59                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 500,000            | 0.00 Member | Buy      |
| 17:08:59                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 2,700,000          | 0.00 Member | Buy      |
| 17:08:59                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 3,300,000          | 0.00 Client | Sell     |
| 17:08:59                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 2,700,000          | 0.00 Member | Sell     |
| 17:08:59                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 2,500,000          | 0.00 Client | Sell     |
| 17:08:59                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 2,500,000          | 0.00 Member | Buy      |
| 17:08:59                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 1,200,000          | 0.00 Client | Sell     |
| 17:09:35                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 2,100,000          | 0.00 Member | Sell     |
| 17:09:35                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 3,200,000          | 0.00 Member | Sell     |
| 17:09:35                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 2,700,000          | 0.00 Member | Sell     |
| 17:09:35                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 2,300,000          | 0.00 Member | Sell     |
| 17:09:35                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 2,100,000          | 0.00 Member | Buy      |
| 17:09:35                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 25,700,000         | 0.00 Client | Sell     |
| 17:09:35                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 4,500,000          | 0.00 Client | Sell     |
| 17:09:35                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 2,700,000          | 0.00 Member | Buy      |
| 17:09:35                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 25,700,000         | 0.00 Member | Sell     |
| 17:09:35                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 25,700,000         | 0.00 Member | Buy      |
| 17:09:35                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 4,500,000          | 0.00 Member | Sell     |
| 17:09:35                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 2,300,000          | 0.00 Member | Buy      |
| 17:09:35                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Client | Sell     |
| 17:09:35                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 2,100,000          | 0.00 Client | Sell     |
| 17:09:35                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 4,500,000          | 0.00 Member | Buy      |
| 17:09:35                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 2,700,000          | 0.00 Client | Sell     |
| 17:09:35                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 2,300,000          | 0.00 Client | Sell     |
| 17:09:35                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 3,200,000          | 0.00 Member | Buy      |
| 17:09:35                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 3,200,000          | 0.00 Client | Sell     |
| 17:09:35                          | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Member | Buy      |
| <b>Total for R209 Bond Future</b> |                  |               |        |           |             | <b>60</b>    | <b>528,000,000</b> | <b>0.00</b> |          |
| 9:39:17                           | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 6,200,000          | 0.00 Member | Sell     |
| 9:39:17                           | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 6,200,000          | 0.00 Member | Buy      |
| 14:02:09                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 6,200,000          | 0.00 Client | Buy      |
| 14:02:09                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 6,200,000          | 0.00 Member | Sell     |

| Matched Time                           | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| <b>Total for R212 Bond Future</b>      |                  |               |        |           |             | <b>4</b>     | <b>24,800,000</b>    | <b>0.00</b> |           |
| 9:06:08                                | R213             | On 05/05/2016 |        |           | Bond Future | 1            | 5,200,000            | 0.00 Member | Sell      |
| 9:06:08                                | R213             | On 05/05/2016 |        |           | Bond Future | 1            | 5,200,000            | 0.00 Member | Buy       |
| 14:02:37                               | R213             | On 05/05/2016 |        |           | Bond Future | 1            | 5,200,000            | 0.00 Client | Buy       |
| 14:02:37                               | R213             | On 05/05/2016 |        |           | Bond Future | 1            | 5,200,000            | 0.00 Member | Sell      |
| <b>Total for R213 Bond Future</b>      |                  |               |        |           |             | <b>4</b>     | <b>20,800,000</b>    | <b>0.00</b> |           |
| <b>Grand Total for all Instruments</b> |                  |               |        |           |             | <b>133</b>   | <b>1,065,720,000</b> | <b>0.00</b> |           |