



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 04/04/2016

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|--------------|-----------------|---------------|---------------|--------------|
| 16:29:38 | AL37 | On 05/05/2016 | | Index Future | 1 | 10,000 | 0.00 Member | Buy |
| 16:29:38 | AL37 | On 05/05/2016 | | Index Future | 1 | 10,000 | 0.00 Client | Sell |
| 16:29:38 | AL37 | On 05/05/2016 | | Index Future | 1 | 10,000 | 0.00 Client | Sell |
| 16:29:38 | AL37 | On 05/05/2016 | | Index Future | 1 | 10,000 | 0.00 Member | Buy |
| Total for AL37 Index Future | | | | | 4 | 40,000 | 0.00 | |
| 9:46:07 | GOVI | On 05/05/2016 | | GOVI | 1 | 20,000 | 0.00 Client | Sell |
| 9:46:07 | GOVI | On 05/05/2016 | | GOVI | 1 | 20,000 | 0.00 Member | Buy |
| 10:44:03 | GOVI | On 05/05/2016 | | GOVI | 1 | 20,000 | 0.00 Member | Sell |
| 10:44:03 | GOVI | On 05/05/2016 | | GOVI | 1 | 20,000 | 0.00 Client | Buy |
| Total for GOVI GOVI | | | | | 4 | 80,000 | 0.00 | |
| 12:17:26 | R2048 | On 05/05/2016 | | Bond Future | 1 | 17,000,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| 12:18:38 | R2048 | On 05/05/2016 | | | Bond Future | 1 | 17,000,000 | 0.00 Member | Sell |
| 12:21:16 | R2048 | On 05/05/2016 | | | Bond Future | 1 | 17,000,000 | 0.00 Member | Sell |
| 12:21:16 | R2048 | On 05/05/2016 | | | Bond Future | 1 | 17,000,000 | 0.00 Member | Buy |
| Total for R2048 Bond Future | | | | | | 4 | 68,000,000 | 0.00 | |
| 11:22:14 | R207 | On 05/05/2016 | | | Bond Future | 1 | 63,000,000 | 0.00 Member | Buy |
| 11:23:56 | R207 | On 05/05/2016 | | | Bond Future | 1 | 63,000,000 | 0.00 Member | Buy |
| 11:23:56 | R207 | On 05/05/2016 | | | Bond Future | 1 | 63,000,000 | 0.00 Member | Sell |
| 11:26:18 | R207 | On 05/05/2016 | | | Bond Future | 1 | 63,000,000 | 0.00 Member | Sell |
| 15:09:44 | R207 | On 05/05/2016 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 15:09:44 | R207 | On 05/05/2016 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Buy |
| Total for R207 Bond Future | | | | | | 6 | 254,000,000 | 0.00 | |
| 13:00:16 | R213 | On 05/05/2016 | | | Bond Future | 1 | 30,000,000 | 0.00 Member | Sell |
| 13:01:44 | R213 | On 05/05/2016 | | | Bond Future | 1 | 30,000,000 | 0.00 Member | Buy |
| 13:02:54 | R213 | On 05/05/2016 | | | Bond Future | 1 | 30,000,000 | 0.00 Member | Buy |
| 15:07:54 | R213 | On 05/05/2016 | | | Bond Future | 1 | 30,000,000 | 0.00 Member | Sell |
| 16:29:38 | R213 | On 05/05/2016 | | | Bond Future | 1 | 800,000 | 0.00 Client | Sell |
| 16:29:38 | R213 | On 05/05/2016 | | | Bond Future | 1 | 800,000 | 0.00 Member | Buy |
| Total for R213 Bond Future | | | | | | 6 | 121,600,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 24 | 443,720,000 | 0.00 | |