



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 01/09/2014

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value R(000's) | Trade Type | Buy/ Sell |
|----------------------------|------------------|---------------|--------------|-------------|-----------------|----------------|---------------------------|---------------|--------------|
| 9:43:47 | GOVI | On 06/11/2014 | | GOVI | 1 | 40,000 | 18,880.84 | Member | Buy |
| 9:43:47 | GOVI | On 06/11/2014 | | GOVI | 1 | 40,000 | 0.00 | Member | Sell |
| 9:58:12 | GOVI | On 06/11/2014 | | GOVI | 1 | 40,000 | 18,884.84 | Member | Buy |
| 9:58:12 | GOVI | On 06/11/2014 | | GOVI | 1 | 40,000 | 0.00 | Member | Sell |
| 13:49:27 | GOVI | On 06/11/2014 | | GOVI | 1 | 40,000 | 0.00 | Member | Sell |
| 13:49:27 | GOVI | On 06/11/2014 | | GOVI | 1 | 40,000 | 18,884.84 | Client | Buy |
| Total for GOVI GOVI | | | | | 6 | 240,000 | 56,650.52 | | |
| 15:25:30 | I2038 | On 06/11/2014 | | Bond Future | 1 | 5,600,000 | 0.00 | Member | Sell |
| 15:25:30 | I2038 | On 06/11/2014 | | Bond Future | 1 | 5,600,000 | 6,917.30 | Member | Buy |
| 16:04:21 | I2038 | On 06/11/2014 | | Bond Future | 1 | 5,600,000 | 0.00 | Member | Sell |
| 16:04:21 | I2038 | On 06/11/2014 | | Bond Future | 1 | 5,600,000 | 6,917.30 | Client | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value Trade R(000's)Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|----------------------------------|-----------|
| Total for I2038 Bond Future | | | | | | 4 | 22,400,000 | 13,834.61 | |
| 10:51:45 | R186 | On 06/11/2014 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 10:51:45 | R186 | On 06/11/2014 | | | Bond Future | 1 | 100,000 | 122.98 Client | Buy |
| Total for R186 Bond Future | | | | | | 2 | 200,000 | 122.98 | |
| 11:10:29 | R202 | On 06/11/2014 | | | Bond Future | 1 | 20,000,000 | 0.00 Member | Sell |
| 11:10:29 | R202 | On 06/11/2014 | | | Bond Future | 1 | 20,000,000 | 47,087.91 Client | Buy |
| Total for R202 Bond Future | | | | | | 2 | 40,000,000 | 47,087.91 | |
| 10:51:56 | R2044 | On 06/11/2014 | | | Bond Future | 1 | 60,000,000 | 61,323.07 Member | Buy |
| 10:51:56 | R2044 | On 06/11/2014 | | | Bond Future | 1 | 60,000,000 | 0.00 Member | Sell |
| 11:00:25 | R2044 | On 06/11/2014 | | | Bond Future | 1 | 60,000,000 | 0.00 Member | Sell |
| 11:00:25 | R2044 | On 06/11/2014 | | | Bond Future | 1 | 60,000,000 | 61,323.07 Client | Buy |
| Total for R2044 Bond Future | | | | | | 4 | 240,000,000 | 122,646.14 | |
| 13:07:33 | R209 | On 06/11/2014 | 8.95 | Call | Bond Future | 1 | 600,000 | 0.21 Member | Buy |
| 13:07:33 | R209 | On 06/11/2014 | 8.95 | Call | Bond Future | 1 | 3,700,000 | 0.00 Client | Sell |
| 13:11:39 | R209 | On 06/11/2014 | 8.95 | Call | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 13:11:39 | R209 | On 06/11/2014 | 8.95 | Call | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 13:11:39 | R209 | On 06/11/2014 | 8.95 | Call | Bond Future | 1 | 800,000 | 0.00 Member | Sell |
| 13:11:39 | R209 | On 06/11/2014 | 8.95 | Call | Bond Future | 1 | 400,000 | 0.14 Client | Buy |
| 13:11:39 | R209 | On 06/11/2014 | 8.95 | Call | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 13:11:39 | R209 | On 06/11/2014 | 8.95 | Call | Bond Future | 1 | 1,000,000 | 0.34 Member | Buy |
| 13:11:39 | R209 | On 06/11/2014 | 8.95 | Call | Bond Future | 1 | 200,000 | 0.07 Member | Buy |
| 13:11:39 | R209 | On 06/11/2014 | 8.95 | Call | Bond Future | 1 | 400,000 | 0.14 Member | Buy |
| 13:11:39 | R209 | On 06/11/2014 | 8.95 | Call | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 13:11:39 | R209 | On 06/11/2014 | 8.95 | Call | Bond Future | 1 | 700,000 | 0.24 Member | Buy |
| 13:11:39 | R209 | On 06/11/2014 | 8.95 | Call | Bond Future | 1 | 800,000 | 0.28 Member | Buy |
| 13:11:39 | R209 | On 06/11/2014 | 8.95 | Call | Bond Future | 1 | 1,000,000 | 0.34 Client | Buy |
| 13:11:39 | R209 | On 06/11/2014 | 8.95 | Call | Bond Future | 1 | 700,000 | 0.24 Client | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value Trade R(000's) Type | Buy/ Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-----------|--------------------------------------|--------------|
| 13:11:39 | R209 | On 06/11/2014 | 8.95 | Call | Bond Future | 1 | 200,000 | 0.07 Client | Buy |
| 13:11:39 | R209 | On 06/11/2014 | 8.95 | Call | Bond Future | 1 | 600,000 | 0.21 Client | Buy |
| 13:11:39 | R209 | On 06/11/2014 | 8.95 | Call | Bond Future | 1 | 800,000 | 0.28 Client | Buy |
| 13:11:39 | R209 | On 06/11/2014 | 8.95 | Call | Bond Future | 1 | 600,000 | 0.00 Member | Sell |
| 13:13:16 | R209 | On 06/11/2014 | 9.00 | Call | Bond Future | 1 | 3,300,000 | 0.00 Client | Sell |
| 13:13:16 | R209 | On 06/11/2014 | 10.05 | Put | Bond Future | 1 | 600,000 | 0.00 Member | Sell |
| 13:13:16 | R209 | On 06/11/2014 | 9.95 | Put | Bond Future | 1 | 3,700,000 | 0.01 Client | Buy |
| 13:13:16 | R209 | On 06/11/2014 | 9.95 | Put | Bond Future | 1 | 600,000 | 0.00 Member | Sell |
| 13:13:16 | R209 | On 06/11/2014 | 9.05 | Call | Bond Future | 1 | 4,100,000 | 0.00 Client | Sell |
| 13:13:16 | R209 | On 06/11/2014 | 9.00 | Call | Bond Future | 1 | 500,000 | 0.19 Member | Buy |
| 13:13:16 | R209 | On 06/11/2014 | 10.00 | Put | Bond Future | 1 | 500,000 | 0.00 Member | Sell |
| 13:13:16 | R209 | On 06/11/2014 | 10.00 | Put | Bond Future | 1 | 3,300,000 | 0.01 Client | Buy |
| 13:13:16 | R209 | On 06/11/2014 | 10.05 | Put | Bond Future | 1 | 4,100,000 | 0.01 Client | Buy |
| 13:13:16 | R209 | On 06/11/2014 | 9.05 | Call | Bond Future | 1 | 600,000 | 0.24 Member | Buy |
| 13:19:35 | R209 | On 06/11/2014 | 9.00 | Call | Bond Future | 1 | 500,000 | 0.00 Member | Sell |
| 13:19:35 | R209 | On 06/11/2014 | 9.00 | Call | Bond Future | 1 | 700,000 | 0.26 Client | Buy |
| 13:19:35 | R209 | On 06/11/2014 | 9.00 | Call | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 13:19:35 | R209 | On 06/11/2014 | 9.00 | Call | Bond Future | 1 | 600,000 | 0.22 Client | Buy |
| 13:19:35 | R209 | On 06/11/2014 | 9.00 | Call | Bond Future | 1 | 700,000 | 0.26 Member | Buy |
| 13:19:35 | R209 | On 06/11/2014 | 9.00 | Call | Bond Future | 1 | 900,000 | 0.33 Member | Buy |
| 13:19:35 | R209 | On 06/11/2014 | 9.00 | Call | Bond Future | 1 | 400,000 | 0.15 Client | Buy |
| 13:19:35 | R209 | On 06/11/2014 | 9.00 | Call | Bond Future | 1 | 900,000 | 0.00 Member | Sell |
| 13:19:35 | R209 | On 06/11/2014 | 9.00 | Call | Bond Future | 1 | 200,000 | 0.07 Member | Buy |
| 13:19:35 | R209 | On 06/11/2014 | 9.00 | Call | Bond Future | 1 | 400,000 | 0.15 Member | Buy |
| 13:19:35 | R209 | On 06/11/2014 | 9.00 | Call | Bond Future | 1 | 200,000 | 0.07 Client | Buy |
| 13:19:35 | R209 | On 06/11/2014 | 9.00 | Call | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 13:19:35 | R209 | On 06/11/2014 | 9.00 | Call | Bond Future | 1 | 500,000 | 0.19 Client | Buy |
| 13:19:35 | R209 | On 06/11/2014 | 9.00 | Call | Bond Future | 1 | 600,000 | 0.22 Member | Buy |
| 13:19:35 | R209 | On 06/11/2014 | 9.00 | Call | Bond Future | 1 | 900,000 | 0.33 Client | Buy |
| 13:19:35 | R209 | On 06/11/2014 | 9.00 | Call | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 13:19:35 | R209 | On 06/11/2014 | 9.00 | Call | Bond Future | 1 | 600,000 | 0.00 Member | Sell |
| 13:20:42 | R209 | On 06/11/2014 | 9.05 | Call | Bond Future | 1 | 300,000 | 0.12 Client | Buy |
| 13:20:42 | R209 | On 06/11/2014 | 9.05 | Call | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 13:20:42 | R209 | On 06/11/2014 | 9.05 | Call | Bond Future | 1 | 600,000 | 0.24 Client | Buy |
| 13:20:42 | R209 | On 06/11/2014 | 9.05 | Call | Bond Future | 1 | 900,000 | 0.36 Client | Buy |
| 13:20:42 | R209 | On 06/11/2014 | 9.05 | Call | Bond Future | 1 | 500,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value Trade R(000's) Type | Buy/ Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-----------|--------------------------------------|--------------|
| 13:20:42 | R209 | On 06/11/2014 | 9.05 | Call | Bond Future | 1 | 300,000 | 0.12 Member | Buy |
| 13:20:42 | R209 | On 06/11/2014 | 9.05 | Call | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 13:20:42 | R209 | On 06/11/2014 | 9.05 | Call | Bond Future | 1 | 500,000 | 0.20 Member | Buy |
| 13:20:42 | R209 | On 06/11/2014 | 9.05 | Call | Bond Future | 1 | 500,000 | 0.20 Client | Buy |
| 13:20:42 | R209 | On 06/11/2014 | 9.05 | Call | Bond Future | 1 | 1,100,000 | 0.44 Member | Buy |
| 13:20:42 | R209 | On 06/11/2014 | 9.05 | Call | Bond Future | 1 | 1,100,000 | 0.44 Client | Buy |
| 13:20:42 | R209 | On 06/11/2014 | 9.05 | Call | Bond Future | 1 | 600,000 | 0.00 Member | Sell |
| 13:20:42 | R209 | On 06/11/2014 | 9.05 | Call | Bond Future | 1 | 700,000 | 0.28 Client | Buy |
| 13:20:42 | R209 | On 06/11/2014 | 9.05 | Call | Bond Future | 1 | 1,100,000 | 0.00 Member | Sell |
| 13:20:42 | R209 | On 06/11/2014 | 9.05 | Call | Bond Future | 1 | 900,000 | 0.00 Member | Sell |
| 13:20:42 | R209 | On 06/11/2014 | 9.05 | Call | Bond Future | 1 | 700,000 | 0.28 Member | Buy |
| 13:20:42 | R209 | On 06/11/2014 | 9.05 | Call | Bond Future | 1 | 900,000 | 0.36 Member | Buy |
| 13:22:03 | R209 | On 06/11/2014 | 9.95 | Put | Bond Future | 1 | 700,000 | 0.00 Member | Buy |
| 13:22:03 | R209 | On 06/11/2014 | 9.95 | Put | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 13:22:03 | R209 | On 06/11/2014 | 9.95 | Put | Bond Future | 1 | 700,000 | 0.00 Client | Sell |
| 13:22:04 | R209 | On 06/11/2014 | 9.95 | Put | Bond Future | 1 | 200,000 | 0.00 Client | Sell |
| 13:22:04 | R209 | On 06/11/2014 | 9.95 | Put | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 13:22:04 | R209 | On 06/11/2014 | 9.95 | Put | Bond Future | 1 | 600,000 | 0.00 Client | Sell |
| 13:22:04 | R209 | On 06/11/2014 | 9.95 | Put | Bond Future | 1 | 400,000 | 0.00 Client | Sell |
| 13:22:04 | R209 | On 06/11/2014 | 9.95 | Put | Bond Future | 1 | 200,000 | 0.00 Member | Buy |
| 13:22:04 | R209 | On 06/11/2014 | 9.95 | Put | Bond Future | 1 | 800,000 | 0.00 Member | Buy |
| 13:22:04 | R209 | On 06/11/2014 | 9.95 | Put | Bond Future | 1 | 1,000,000 | 0.00 Client | Sell |
| 13:22:04 | R209 | On 06/11/2014 | 9.95 | Put | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 13:22:04 | R209 | On 06/11/2014 | 9.95 | Put | Bond Future | 1 | 600,000 | 0.00 Member | Buy |
| 13:22:04 | R209 | On 06/11/2014 | 9.95 | Put | Bond Future | 1 | 800,000 | 0.00 Member | Sell |
| 13:22:04 | R209 | On 06/11/2014 | 9.95 | Put | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 13:22:04 | R209 | On 06/11/2014 | 9.95 | Put | Bond Future | 1 | 800,000 | 0.00 Client | Sell |
| 13:22:04 | R209 | On 06/11/2014 | 9.95 | Put | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 13:22:04 | R209 | On 06/11/2014 | 9.95 | Put | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 13:23:00 | R209 | On 06/11/2014 | 10.00 | Put | Bond Future | 1 | 200,000 | 0.00 Client | Sell |
| 13:23:00 | R209 | On 06/11/2014 | 10.00 | Put | Bond Future | 1 | 900,000 | 0.00 Member | Buy |
| 13:23:00 | R209 | On 06/11/2014 | 10.00 | Put | Bond Future | 1 | 500,000 | 0.00 Client | Sell |
| 13:23:00 | R209 | On 06/11/2014 | 10.00 | Put | Bond Future | 1 | 900,000 | 0.00 Client | Sell |
| 13:23:00 | R209 | On 06/11/2014 | 10.00 | Put | Bond Future | 1 | 400,000 | 0.00 Client | Sell |
| 13:23:00 | R209 | On 06/11/2014 | 10.00 | Put | Bond Future | 1 | 200,000 | 0.00 Member | Buy |
| 13:23:00 | R209 | On 06/11/2014 | 10.00 | Put | Bond Future | 1 | 600,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value Trade R(000's) Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-----------------------------------|-----------|
| 13:23:00 | R209 | On 06/11/2014 | 10.00 | Put | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 13:23:00 | R209 | On 06/11/2014 | 10.00 | Put | Bond Future | 1 | 900,000 | 0.00 Member | Sell |
| 13:23:00 | R209 | On 06/11/2014 | 10.00 | Put | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 13:23:00 | R209 | On 06/11/2014 | 10.00 | Put | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 13:23:00 | R209 | On 06/11/2014 | 10.00 | Put | Bond Future | 1 | 600,000 | 0.00 Member | Buy |
| 13:23:00 | R209 | On 06/11/2014 | 10.00 | Put | Bond Future | 1 | 700,000 | 0.00 Member | Buy |
| 13:23:00 | R209 | On 06/11/2014 | 10.00 | Put | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 13:23:00 | R209 | On 06/11/2014 | 10.00 | Put | Bond Future | 1 | 500,000 | 0.00 Member | Buy |
| 13:23:00 | R209 | On 06/11/2014 | 10.00 | Put | Bond Future | 1 | 600,000 | 0.00 Client | Sell |
| 13:23:00 | R209 | On 06/11/2014 | 10.00 | Put | Bond Future | 1 | 700,000 | 0.00 Client | Sell |
| 13:24:09 | R209 | On 06/11/2014 | 10.05 | Put | Bond Future | 1 | 500,000 | 0.00 Member | Sell |
| 13:24:09 | R209 | On 06/11/2014 | 10.05 | Put | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 13:24:09 | R209 | On 06/11/2014 | 10.05 | Put | Bond Future | 1 | 900,000 | 0.00 Member | Sell |
| 13:24:09 | R209 | On 06/11/2014 | 10.05 | Put | Bond Future | 1 | 900,000 | 0.00 Member | Buy |
| 13:24:09 | R209 | On 06/11/2014 | 10.05 | Put | Bond Future | 1 | 1,100,000 | 0.00 Member | Sell |
| 13:24:09 | R209 | On 06/11/2014 | 10.05 | Put | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 13:24:09 | R209 | On 06/11/2014 | 10.05 | Put | Bond Future | 1 | 300,000 | 0.00 Client | Sell |
| 13:24:09 | R209 | On 06/11/2014 | 10.05 | Put | Bond Future | 1 | 1,100,000 | 0.00 Member | Buy |
| 13:24:09 | R209 | On 06/11/2014 | 10.05 | Put | Bond Future | 1 | 900,000 | 0.00 Client | Sell |
| 13:24:09 | R209 | On 06/11/2014 | 10.05 | Put | Bond Future | 1 | 1,100,000 | 0.00 Client | Sell |
| 13:24:09 | R209 | On 06/11/2014 | 10.05 | Put | Bond Future | 1 | 500,000 | 0.00 Client | Sell |
| 13:24:09 | R209 | On 06/11/2014 | 10.05 | Put | Bond Future | 1 | 700,000 | 0.00 Member | Buy |
| 13:24:09 | R209 | On 06/11/2014 | 10.05 | Put | Bond Future | 1 | 500,000 | 0.00 Member | Buy |
| 13:24:09 | R209 | On 06/11/2014 | 10.05 | Put | Bond Future | 1 | 600,000 | 0.00 Member | Buy |
| 13:24:09 | R209 | On 06/11/2014 | 10.05 | Put | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 13:24:09 | R209 | On 06/11/2014 | 10.05 | Put | Bond Future | 1 | 700,000 | 0.00 Client | Sell |
| 13:24:09 | R209 | On 06/11/2014 | 10.05 | Put | Bond Future | 1 | 600,000 | 0.00 Client | Sell |
| Total for R209 Bond Future | | | | | | 114 | 88,800,000 | 8.32 | |
| Grand Total for all Instruments | | | | | | 132 | 391,640,000 | 240,350.49 | |