



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 24/01/2014

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value Trade R(000's)Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|------------------------|--------------|----------------------|----------------------------------|-----------|
| 10:48:22 | IGOV | On 06/02/2014 | | | Index Future | 1 | 90,000 | 0.00 Client | Sell |
| 10:48:22 | IGOV | On 06/02/2014 | | | Index Future | 1 | 90,000 | 18,112.95 Member | Buy |
| 12:56:47 | IGOV | On 08/05/2014 | | | Index Future | 1 | 230,000 | 0.00 Client | Sell |
| 12:56:47 | IGOV | On 06/02/2014 | | | Index Future | 1 | 230,000 | 46,248.86 Client | Buy |
| 12:56:47 | IGOV | On 06/02/2014 | | | Index Future | 1 | 230,000 | 0.00 Client | Sell |
| 12:56:47 | IGOV | On 08/05/2014 | | | Index Future | 1 | 230,000 | 46,911.49 Client | Buy |
| 12:56:58 | IGOV | On 06/02/2014 | | | Index Future | 1 | 90,000 | 0.00 Member | Sell |
| 12:56:58 | IGOV | On 06/02/2014 | | | Index Future | 1 | 90,000 | 18,127.35 Client | Buy |
| Total for IGOV Index Future | | | | | | 8 | 1,280,000 | 129,400.65 | |
| 12:58:10 | JIBAR FUTURE | On 17/06/2015 | | | Jibar Tradeable Future | 1 | 200,000,000 | 46,345.00 Member | Buy |
| 12:58:10 | JIBAR FUTURE | On 17/06/2015 | | | Jibar Tradeable Future | 1 | 200,000,000 | 0.00 Member | Sell |
| 13:56:36 | JIBAR FUTURE | On 17/06/2015 | | | Jibar Tradeable Future | 1 | 200,000,000 | 46,347.50 Client | Buy |
| 13:56:36 | JIBAR FUTURE | On 17/06/2015 | | | Jibar Tradeable Future | 1 | 200,000,000 | 0.00 Member | Sell |
| 14:00:50 | JIBAR FUTURE | On 19/03/2014 | | | Jibar Tradeable Future | 1 | 100,000,000 | 23,640.00 Member | Buy |
| 14:00:50 | JIBAR FUTURE | On 19/03/2014 | | | Jibar Tradeable Future | 1 | 100,000,000 | 0.00 Member | Sell |
| 14:18:14 | JIBAR FUTURE | On 19/03/2014 | | | Jibar Tradeable Future | 1 | 100,000,000 | 0.00 Member | Sell |
| 14:18:14 | JIBAR FUTURE | On 19/03/2014 | | | Jibar Tradeable Future | 1 | 100,000,000 | 23,641.25 Client | Buy |
| Total for JIBAR FUTURE Jibar Tradeable Future | | | | | | 8 | 1,200,000,000 | 139,973.75 | |
| 16:18:39 | R023 | On 08/05/2014 | | | Bond Future | 1 | 18,000,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value R(000's) | Trade Type | Buy/ Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-------------------|------------------------|------------|-----------|
| 16:18:39 | R023 | On 08/05/2014 | | | Bond Future | 1 | 18,000,000 | 17,556.95 | Member | Buy |
| Total for R023 Bond Future | | | | | | 2 | 36,000,000 | 17,556.95 | | |
| 13:04:51 | R186 | On 06/02/2014 | | | Bond Future | 1 | 50,000,000 | 0.00 | Member | Sell |
| 13:04:51 | R186 | On 06/02/2014 | | | Bond Future | 1 | 50,000,000 | 57,976.57 | Member | Buy |
| 13:06:35 | R186 | On 06/02/2014 | | | Bond Future | 1 | 10,000,000 | 0.00 | Member | Sell |
| 13:06:35 | R186 | On 06/02/2014 | | | Bond Future | 1 | 25,000,000 | 0.00 | Member | Sell |
| 13:06:35 | R186 | On 06/02/2014 | | | Bond Future | 1 | 35,000,000 | 40,928.88 | Member | Buy |
| 13:17:38 | R186 | On 06/02/2014 | | | Bond Future | 1 | 1,800,000 | 2,104.91 | Member | Buy |
| 13:17:38 | R186 | On 06/02/2014 | | | Bond Future | 1 | 35,000,000 | 0.00 | Member | Sell |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 10,000,000 | 11,693.97 | Member | Buy |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 8,000,000 | 9,355.18 | Member | Buy |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 2,300,000 | 2,689.61 | Member | Buy |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 400,000 | 467.76 | Member | Buy |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 400,000 | 467.76 | Member | Buy |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 10,000,000 | 11,693.97 | Client | Buy |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 2,300,000 | 0.00 | Member | Sell |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 5,400,000 | 0.00 | Member | Sell |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 400,000 | 0.00 | Member | Sell |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 2,200,000 | 0.00 | Member | Sell |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 5,400,000 | 6,314.74 | Client | Buy |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 2,300,000 | 2,689.61 | Client | Buy |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 4,500,000 | 5,262.29 | Client | Buy |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 2,200,000 | 2,572.67 | Member | Buy |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 5,400,000 | 6,314.74 | Member | Buy |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 4,500,000 | 5,262.29 | Member | Buy |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 8,000,000 | 9,355.18 | Client | Buy |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 1,800,000 | 2,104.91 | Client | Buy |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 8,000,000 | 0.00 | Member | Sell |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 400,000 | 467.76 | Client | Buy |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 1,800,000 | 0.00 | Member | Sell |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 4,500,000 | 0.00 | Member | Sell |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 10,000,000 | 0.00 | Member | Sell |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 400,000 | 467.76 | Client | Buy |
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 400,000 | 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 |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|------------------------------|--------|-----------|
| 14:43:41 | R186 | On 06/02/2014 | | | Bond Future | 1 | 2,200,000 | 2,572.67 | Client | Buy |
| 15:05:06 | R186 | On 06/02/2014 | | | Bond Future | 1 | 50,000,000 | 57,976.57 | Client | Buy |
| 15:05:06 | R186 | On 06/02/2014 | | | Bond Future | 1 | 50,000,000 | 0.00 | Member | Sell |
| 16:18:39 | R186 | On 08/05/2014 | | | Bond Future | 1 | 21,000,000 | 0.00 | Member | Sell |
| 16:18:39 | R186 | On 08/05/2014 | | | Bond Future | 1 | 21,000,000 | 24,791.46 | Member | Buy |
| Total for R186 Bond Future | | | | | | 37 | 452,000,000 | 263,531.27 | | |
| 16:18:39 | R203 | On 08/05/2014 | | | Bond Future | 1 | 14,000,000 | 0.00 | Member | Sell |
| 16:18:39 | R203 | On 08/05/2014 | | | Bond Future | 1 | 14,000,000 | 14,496.91 | Member | Buy |
| Total for R203 Bond Future | | | | | | 2 | 28,000,000 | 14,496.91 | | |
| 16:18:39 | R204 | On 08/05/2014 | | | Bond Future | 1 | 10,000,000 | 0.00 | Member | Sell |
| 16:18:39 | R204 | On 08/05/2014 | | | Bond Future | 1 | 10,000,000 | 10,404.50 | Member | Buy |
| Total for R204 Bond Future | | | | | | 2 | 20,000,000 | 10,404.50 | | |
| 16:18:39 | R207 | On 08/05/2014 | | | Bond Future | 1 | 9,000,000 | 0.00 | Member | Sell |
| 16:18:39 | R207 | On 08/05/2014 | | | Bond Future | 1 | 9,000,000 | 8,895.16 | Member | Buy |
| Total for R207 Bond Future | | | | | | 2 | 18,000,000 | 8,895.16 | | |
| 16:18:39 | R208 | On 08/05/2014 | | | Bond Future | 1 | 11,000,000 | 0.00 | Member | Sell |
| 16:18:39 | R208 | On 08/05/2014 | | | Bond Future | 1 | 11,000,000 | 10,278.28 | Member | Buy |
| Total for R208 Bond Future | | | | | | 2 | 22,000,000 | 10,278.28 | | |
| 16:18:39 | R209 | On 08/05/2014 | | | Bond Future | 1 | 15,000,000 | 0.00 | Member | Sell |
| 16:18:39 | R209 | On 08/05/2014 | | | Bond Future | 1 | 15,000,000 | 10,811.50 | Member | Buy |
| 16:58:44 | R209 | On 08/05/2014 | | | Bond Future | 1 | 20,000,000 | 0.00 | Member | Sell |
| 16:58:44 | R209 | On 08/05/2014 | | | Bond Future | 1 | 20,000,000 | 14,422.71 | 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 R209 Bond Future | | | | | | 4 | 70,000,000 | 25,234.21 | | |
| 16:18:39 | R213 | On 08/05/2014 | | | Bond Future | 1 | 19,000,000 | 0.00 | Member | Sell |
| 16:18:39 | R213 | On 08/05/2014 | | | Bond Future | 1 | 19,000,000 | 15,707.18 | Member | Buy |
| Total for R213 Bond Future | | | | | | 2 | 38,000,000 | 15,707.18 | | |
| 16:18:39 | R214 | On 08/05/2014 | | | Bond Future | 1 | 10,000,000 | 0.00 | Member | Sell |
| 16:18:39 | R214 | On 08/05/2014 | | | Bond Future | 1 | 10,000,000 | 7,274.73 | Member | Buy |
| Total for R214 Bond Future | | | | | | 2 | 20,000,000 | 7,274.73 | | |
| 16:18:39 | R248 | On 08/05/2014 | | | Bond Future | 1 | 14,000,000 | 0.00 | Member | Sell |
| 16:18:39 | R248 | On 08/05/2014 | | | Bond Future | 1 | 14,000,000 | 13,149.60 | Member | Buy |
| Total for R248 Bond Future | | | | | | 2 | 28,000,000 | 13,149.60 | | |
| Grand Total for all Instruments | | | | | | 73 | 1,933,280,000 | 655,903.19 | | |