



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 24/02/2016

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 15:58:58 | I2025 | On 05/05/2016 | | Bond Future | 1 | 14,500,000 | 0.00 Member | Buy |
| 15:58:58 | I2025 | On 05/05/2016 | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 16:15:27 | I2025 | On 05/05/2016 | | Bond Future | 1 | 14,100,000 | 0.00 Member | Sell |
| 16:15:27 | I2025 | On 05/05/2016 | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 16:15:27 | I2025 | On 05/05/2016 | | Bond Future | 1 | 300,000 | 0.00 Client | Sell |
| 16:15:27 | I2025 | On 05/05/2016 | | Bond Future | 1 | 14,100,000 | 0.00 Member | Buy |
| 16:15:27 | I2025 | On 05/05/2016 | | Bond Future | 1 | 14,100,000 | 0.00 Client | Sell |
| 16:15:27 | I2025 | On 05/05/2016 | | Bond Future | 1 | 100,000 | 0.00 Client | Sell |
| 16:15:27 | I2025 | On 05/05/2016 | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| 16:15:27 | I2025 | On 05/05/2016 | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| Total for I2025 Bond Future | | | | | 10 | 58,000,000 | 0.00 | |
| 15:58:58 | I2046 | On 05/05/2016 | | Bond Future | 1 | 600,000 | 0.00 Member | Sell |
| 15:58:58 | I2046 | On 05/05/2016 | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-------------------|-------------|----------|
| 16:19:48 | I2046 | On 05/05/2016 | | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 16:19:48 | I2046 | On 05/05/2016 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 16:19:48 | I2046 | On 05/05/2016 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 16:19:48 | I2046 | On 05/05/2016 | | | Bond Future | 1 | 300,000 | 0.00 Client | Buy |
| 16:19:48 | I2046 | On 05/05/2016 | | | Bond Future | 1 | 300,000 | 0.00 Client | Buy |
| Total for I2046 Bond Future | | | | | | 7 | 2,400,000 | 0.00 | |
| 12:13:56 | R186 | On 05/05/2016 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Sell |
| 12:13:56 | R186 | On 05/05/2016 | | | Bond Future | 1 | 2,800,000 | 0.00 Member | Buy |
| 13:37:29 | R186 | On 05/05/2016 | | | Bond Future | 1 | 1,300,000 | 0.00 Client | Sell |
| 13:37:29 | R186 | On 05/05/2016 | | | Bond Future | 1 | 1,500,000 | 0.00 Client | Sell |
| 13:37:29 | R186 | On 05/05/2016 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Buy |
| 13:37:29 | R186 | On 05/05/2016 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Buy |
| 13:37:29 | R186 | On 05/05/2016 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Sell |
| Total for R186 Bond Future | | | | | | 7 | 11,200,000 | 0.00 | |
| 15:58:58 | R197 | On 05/05/2016 | | | Bond Future | 1 | 5,800,000 | 0.00 Member | Buy |
| 15:58:58 | R197 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 16:14:10 | R197 | On 05/05/2016 | | | Bond Future | 1 | 5,600,000 | 0.00 Member | Sell |
| 16:14:10 | R197 | On 05/05/2016 | | | Bond Future | 1 | 5,600,000 | 0.00 Member | Buy |
| 16:14:10 | R197 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 16:14:10 | R197 | On 05/05/2016 | | | Bond Future | 1 | 5,600,000 | 0.00 Client | Sell |
| 16:14:10 | R197 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Client | Sell |
| 16:14:10 | R197 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| 16:14:10 | R197 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| 16:14:10 | R197 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Client | Sell |
| Total for R197 Bond Future | | | | | | 10 | 23,200,000 | 0.00 | |
| 15:58:58 | R202 | On 05/05/2016 | | | Bond Future | 1 | 2,100,000 | 0.00 Member | Buy |
| 15:58:58 | R202 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 16:18:34 | R202 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 16:18:34 | R202 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-------------------|-------------|----------|
| 16:18:34 | R202 | On 05/05/2016 | | | Bond Future | 1 | 1,800,000 | 0.00 Member | Sell |
| 16:18:34 | R202 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 16:18:34 | R202 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Client | Sell |
| 16:18:34 | R202 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Client | Sell |
| 16:18:34 | R202 | On 05/05/2016 | | | Bond Future | 1 | 1,800,000 | 0.00 Client | Sell |
| 16:18:34 | R202 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Client | Sell |
| 16:18:34 | R202 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| 16:18:34 | R202 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| 16:18:34 | R202 | On 05/05/2016 | | | Bond Future | 1 | 1,800,000 | 0.00 Member | Buy |
| Total for R202 Bond Future | | | | | | 13 | 8,400,000 | 0.00 | |
| 16:10:26 | R203 | On 05/05/2016 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Buy |
| 16:10:26 | R203 | On 05/05/2016 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Sell |
| 16:17:04 | R203 | On 05/05/2016 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Sell |
| 16:17:04 | R203 | On 05/05/2016 | | | Bond Future | 1 | 2,500,000 | 0.00 Client | Buy |
| Total for R203 Bond Future | | | | | | 4 | 10,000,000 | 0.00 | |
| 15:58:58 | R211 | On 05/05/2016 | | | Bond Future | 1 | 500,000 | 0.00 Member | Sell |
| 15:58:58 | R211 | On 05/05/2016 | | | Bond Future | 1 | 200,000 | 0.00 Member | Buy |
| 16:17:06 | R211 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Client | Buy |
| 16:17:06 | R211 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 16:17:06 | R211 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 16:17:06 | R211 | On 05/05/2016 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 16:17:06 | R211 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| 16:17:06 | R211 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Client | Buy |
| 16:17:06 | R211 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| 16:17:06 | R211 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| 16:17:06 | R211 | On 05/05/2016 | | | Bond Future | 1 | 200,000 | 0.00 Client | Buy |
| 16:17:06 | R211 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 16:17:06 | R211 | On 05/05/2016 | | | Bond Future | 1 | 100,000 | 0.00 Client | Buy |
| Total for R211 Bond Future | | | | | | 13 | 2,000,000 | 0.00 | |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 14:37:12 | R213 | On 05/05/2016 | | | Bond Future | 1 | 500,000 | 0.00 Member | Sell |
| 14:37:12 | R213 | On 05/05/2016 | | | Bond Future | 1 | 100,000,000 | 0.00 Member | Buy |
| 15:47:10 | R213 | On 05/05/2016 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 15:47:10 | R213 | On 05/05/2016 | | | Bond Future | 1 | 40,000,000 | 0.00 Member | Buy |
| 15:57:08 | R213 | On 05/05/2016 | | | Bond Future | 1 | 49,800,000 | 0.00 Member | Buy |
| 15:57:08 | R213 | On 05/05/2016 | | | Bond Future | 1 | 49,800,000 | 0.00 Client | Sell |
| 15:57:08 | R213 | On 05/05/2016 | | | Bond Future | 1 | 22,300,000 | 0.00 Client | Sell |
| 15:57:08 | R213 | On 05/05/2016 | | | Bond Future | 1 | 22,300,000 | 0.00 Member | Buy |
| 15:57:08 | R213 | On 05/05/2016 | | | Bond Future | 1 | 49,800,000 | 0.00 Member | Sell |
| 15:57:08 | R213 | On 05/05/2016 | | | Bond Future | 1 | 22,300,000 | 0.00 Member | Sell |
| 15:57:09 | R213 | On 05/05/2016 | | | Bond Future | 1 | 11,700,000 | 0.00 Member | Sell |
| 15:57:09 | R213 | On 05/05/2016 | | | Bond Future | 1 | 3,900,000 | 0.00 Member | Sell |
| 15:57:09 | R213 | On 05/05/2016 | | | Bond Future | 1 | 3,500,000 | 0.00 Client | Sell |
| 15:57:09 | R213 | On 05/05/2016 | | | Bond Future | 1 | 3,900,000 | 0.00 Client | Sell |
| 15:57:09 | R213 | On 05/05/2016 | | | Bond Future | 1 | 600,000 | 0.00 Client | Sell |
| 15:57:09 | R213 | On 05/05/2016 | | | Bond Future | 1 | 11,700,000 | 0.00 Client | Sell |
| 15:57:09 | R213 | On 05/05/2016 | | | Bond Future | 1 | 11,700,000 | 0.00 Member | Buy |
| 15:57:09 | R213 | On 05/05/2016 | | | Bond Future | 1 | 3,900,000 | 0.00 Member | Buy |
| 15:57:09 | R213 | On 05/05/2016 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 15:57:09 | R213 | On 05/05/2016 | | | Bond Future | 1 | 600,000 | 0.00 Member | Buy |
| 15:57:09 | R213 | On 05/05/2016 | | | Bond Future | 1 | 500,000 | 0.00 Member | Buy |
| 15:57:09 | R213 | On 05/05/2016 | | | Bond Future | 1 | 500,000 | 0.00 Client | Sell |
| 15:57:09 | R213 | On 05/05/2016 | | | Bond Future | 1 | 3,100,000 | 0.00 Client | Sell |
| 15:57:09 | R213 | On 05/05/2016 | | | Bond Future | 1 | 3,100,000 | 0.00 Member | Buy |
| 15:57:09 | R213 | On 05/05/2016 | | | Bond Future | 1 | 3,100,000 | 0.00 Member | Sell |
| 15:57:09 | R213 | On 05/05/2016 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Sell |
| 15:57:09 | R213 | On 05/05/2016 | | | Bond Future | 1 | 3,600,000 | 0.00 Member | Buy |
| 15:57:09 | R213 | On 05/05/2016 | | | Bond Future | 1 | 3,600,000 | 0.00 Client | Sell |
| 15:57:09 | R213 | On 05/05/2016 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 15:57:09 | R213 | On 05/05/2016 | | | Bond Future | 1 | 600,000 | 0.00 Member | Sell |
| 15:57:09 | R213 | On 05/05/2016 | | | Bond Future | 1 | 3,600,000 | 0.00 Member | Sell |
| 15:57:09 | R213 | On 05/05/2016 | | | Bond Future | 1 | 3,500,000 | 0.00 Member | Sell |
| 15:57:09 | R213 | On 05/05/2016 | | | Bond Future | 1 | 3,500,000 | 0.00 Member | Buy |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 19,900,000 | 0.00 Member | Buy |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 200,000 | 0.00 Member | Buy |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 200,000 | 0.00 Client | Sell |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 1,500,000 | 0.00 Client | Sell |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 4,700,000 | 0.00 Member | Buy |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Buy |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Sell |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 200,000 | 0.00 Client | Sell |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 400,000 | 0.00 Client | Sell |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 4,700,000 | 0.00 Client | Sell |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 19,900,000 | 0.00 Client | Sell |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 8,900,000 | 0.00 Client | Sell |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Sell |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Sell |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Sell |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 19,900,000 | 0.00 Member | Sell |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 8,900,000 | 0.00 Member | Sell |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 4,700,000 | 0.00 Member | Sell |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Buy |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 1,600,000 | 0.00 Client | Sell |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 1,400,000 | 0.00 Client | Sell |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 1,200,000 | 0.00 Client | Sell |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 200,000 | 0.00 Member | Buy |
| 16:01:29 | R213 | On 05/05/2016 | | | Bond Future | 1 | 8,900,000 | 0.00 Member | Buy |
| Total for R213 Bond Future | | | | | | 62 | 560,000,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 126 | 675,200,000 | 0.00 | |