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 15/03/2016

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal		Trade Type	Buy/ Sell
9:11:19	ALBI	On 04/08/2016			Index Future	1	60,000	0.00	Member	Sell
9:25:15	ALBI	On 04/08/2016			Index Future	1	60,000	0.00	Member	Buy
9:32:26	ALBI	On 04/08/2016			Index Future	1	60,000	0.00	Member	Buy
9:32:26	ALBI	On 04/08/2016			Index Future	1	60,000	0.00	Client	Sell
Total for ALBI Index Future						**4**	**240,000**	**0.00**		
15:38:45	R186	On 05/05/2016			Bond Future	1	5,000,000	0.00	Member	Sell
15:38:45	R186	On 05/05/2016			Bond Future	1	5,000,000	0.00	Member	Buy
15:55:13	R186	On 05/05/2016			Bond Future	1	5,000,000	0.00	Client	Buy
15:55:13	R186	On 05/05/2016			Bond Future	1	5,000,000	0.00	Member	Sell
Total for R186 Bond Future						**4**	**20,000,000**	**0.00**		
17:10:56	R212	On 05/05/2016			Bond Future	1	600,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal		Trade Type	Buy/ Sell
17:10:56	R212	On 05/05/2016			Bond Future	1	600,000	0.00	Member	Buy
Total for R212 Bond Future						**2**	**1,200,000**	**0.00**		
Grand Total for all Instruments						**10**	**21,440,000**	**0.00**		