



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 22/09/2014

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value R(000's) | Trade Type | Buy/ Sell |
|----------------------------|------------------|---------------|--------------|-------------|-----------------|----------------|---------------------------|---------------|--------------|
| 10:15:17 | GOVI | On 06/11/2014 | | GOVI | 1 | 30,000 | 14,029.53 | Member | Buy |
| 10:15:17 | GOVI | On 06/11/2014 | | GOVI | 1 | 30,000 | 0.00 | Member | Sell |
| 10:19:28 | GOVI | On 06/11/2014 | | GOVI | 1 | 30,000 | 14,035.53 | Member | Buy |
| 10:19:28 | GOVI | On 06/11/2014 | | GOVI | 1 | 30,000 | 0.00 | Member | Sell |
| 10:34:18 | GOVI | On 06/11/2014 | | GOVI | 1 | 30,000 | 14,035.53 | Client | Buy |
| 10:34:18 | GOVI | On 06/11/2014 | | GOVI | 1 | 30,000 | 0.00 | Member | Sell |
| Total for GOVI GOVI | | | | | 6 | 180,000 | 42,100.59 | | |
| 15:03:44 | R186 | On 06/11/2014 | | Bond Future | 1 | 30,000,000 | 0.00 | Member | Sell |
| 15:03:44 | R186 | On 06/11/2014 | | Bond Future | 1 | 30,000,000 | 36,401.70 | Member | Buy |
| 15:49:37 | R186 | On 06/11/2014 | | Bond Future | 1 | 2,000,000 | 2,430.48 | Member | Buy |
| 15:49:37 | R186 | On 06/11/2014 | | Bond Future | 1 | 2,000,000 | 0.00 | Client | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value R(000's) | Trade Type | Buy/Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-------------------|------------------------|------------|----------|
| Total for R186 Bond Future | | | | | | 4 | 64,000,000 | 38,832.18 | | |
| 14:35:05 | R203 | On 06/11/2014 | | | Bond Future | 1 | 15,000,000 | 15,663.54 | Member | Buy |
| 14:35:05 | R203 | On 06/11/2014 | | | Bond Future | 1 | 15,000,000 | 0.00 | Client | Sell |
| 15:14:41 | R203 | On 06/11/2014 | | | Bond Future | 1 | 15,000,000 | 15,663.54 | Member | Buy |
| 15:14:41 | R203 | On 06/11/2014 | | | Bond Future | 1 | 15,000,000 | 0.00 | Member | Sell |
| Total for R203 Bond Future | | | | | | 4 | 60,000,000 | 31,327.08 | | |
| 10:41:58 | R208 | On 06/11/2014 | | | Bond Future | 1 | 200,000,000 | 0.00 | Member | Sell |
| 10:41:58 | R208 | On 06/11/2014 | | | Bond Future | 1 | 900,000 | 864.39 | Member | Buy |
| 11:41:13 | R208 | On 06/11/2014 | | | Bond Future | 1 | 110,000,000 | 0.00 | Member | Sell |
| 11:41:13 | R208 | On 06/11/2014 | | | Bond Future | 1 | 110,000,000 | 105,674.86 | Client | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 5,700,000 | 5,474.47 | Client | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 1,500,000 | 0.00 | Member | Sell |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 200,000 | 0.00 | Member | Sell |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 24,500,000 | 0.00 | Member | Sell |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 100,000 | 96.04 | Client | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 35,500,000 | 34,095.38 | Client | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 46,500,000 | 44,660.15 | Client | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 39,500,000 | 37,937.12 | Client | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 7,300,000 | 7,011.16 | Client | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 39,500,000 | 0.00 | Member | Sell |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 1,900,000 | 0.00 | Member | Sell |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 1,500,000 | 0.00 | Member | Sell |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 200,000 | 192.09 | Client | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 2,300,000 | 2,209.00 | Client | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 7,300,000 | 7,011.16 | Member | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 7,300,000 | 0.00 | Member | Sell |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 24,500,000 | 23,530.62 | Client | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 4,100,000 | 3,937.78 | Client | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 900,000 | 0.00 | Member | Sell |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 1,500,000 | 1,440.65 | Client | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 1,900,000 | 1,824.82 | Client | Buy |

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|--------------|------------------|---------------|--------|--------------|-------------|-----------------|------------|---------------------------|---------------|--------------|
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 1,700,000 | 1,632.74 | Client | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 4,300,000 | 0.00 | Member | Sell |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 1,500,000 | 1,440.65 | Client | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 2,900,000 | 2,785.26 | Client | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 2,300,000 | 2,209.00 | Member | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 3,900,000 | 3,745.69 | Member | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 1,700,000 | 1,632.74 | Member | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 4,900,000 | 4,706.12 | Client | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 35,500,000 | 0.00 | Member | Sell |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 100,000 | 0.00 | Member | Sell |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 700,000 | 0.00 | Member | Sell |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 1,700,000 | 0.00 | Member | Sell |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 2,300,000 | 0.00 | Member | Sell |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 700,000 | 672.30 | Client | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 10,100,000 | 9,700.38 | Client | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 4,900,000 | 0.00 | Member | Sell |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 2,900,000 | 0.00 | Member | Sell |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 4,100,000 | 0.00 | Member | Sell |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 2,900,000 | 2,785.26 | Member | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 3,900,000 | 0.00 | Member | Sell |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 4,300,000 | 4,129.86 | Client | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 10,100,000 | 0.00 | Member | Sell |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 46,500,000 | 0.00 | Member | Sell |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 24,500,000 | 23,530.62 | Member | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 1,500,000 | 1,440.65 | Member | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 4,300,000 | 4,129.86 | Member | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 4,100,000 | 3,937.78 | Member | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 5,700,000 | 5,474.47 | Member | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 5,700,000 | 0.00 | Member | Sell |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 100,000 | 96.04 | Member | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 700,000 | 672.30 | Member | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 10,100,000 | 9,700.38 | Member | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 46,500,000 | 44,660.15 | Member | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 4,900,000 | 4,706.12 | Member | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 1,500,000 | 1,440.65 | Member | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 3,900,000 | 3,745.69 | Client | Buy |

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|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|----------------------------------|----------|
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 900,000 | 864.39 Client | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 35,500,000 | 34,095.38 Member | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 200,000 | 192.09 Member | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 39,500,000 | 37,937.12 Member | Buy |
| 11:48:41 | R208 | On 06/11/2014 | | | Bond Future | 1 | 1,900,000 | 1,824.82 Member | Buy |
| 13:16:21 | R208 | On 06/11/2014 | | | Bond Future | 1 | 110,000,000 | 105,674.86 Member | Buy |
| 13:16:22 | R208 | On 06/11/2014 | | | Bond Future | 1 | 110,000,000 | 0.00 Member | Sell |
| Total for R208 Bond Future | | | | | | 68 | 1,240,000,000 | 595,523.03 | |
| Grand Total for all Instruments | | | | | | 82 | 1,364,180,000 | 707,782.88 | |