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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/10/2014

| Matched Time               | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal       | Premium Value Trade<br>R(000's) Type | Buy/<br>Sell |
|----------------------------|------------------|---------------|--------------|-------------|-----------------|---------------|--------------------------------------|--------------|
| 17:06:47                   | GOVI             | On 06/11/2014 |              | GOVI        | 1               | 10,000        | 0.00 Member                          | Sell         |
| 17:06:47                   | GOVI             | On 06/11/2014 |              | GOVI        | 1               | 10,000        | 4,697.32 Member                      | Buy          |
| 17:18:37                   | GOVI             | On 06/11/2014 |              | GOVI        | 1               | 10,000        | 0.00 Member                          | Sell         |
| 17:18:37                   | GOVI             | On 06/11/2014 |              | GOVI        | 1               | 10,000        | 4,697.29 Member                      | Buy          |
| 17:21:17                   | GOVI             | On 06/11/2014 |              | GOVI        | 1               | 10,000        | 4,697.29 Member                      | Buy          |
| 17:21:17                   | GOVI             | On 06/11/2014 |              | GOVI        | 1               | 10,000        | 0.00 Client                          | Sell         |
| <b>Total for GOVI GOVI</b> |                  |               |              |             | <b>6</b>        | <b>60,000</b> | <b>14,091.90</b>                     |              |
| 11:58:36                   | R186             | On 05/02/2015 |              | Bond Future | 1               | 15,000,000    | 17,888.48 Member                     | Buy          |
| 11:58:36                   | R186             | On 05/02/2015 |              | Bond Future | 1               | 15,000,000    | 0.00 Member                          | Sell         |
| 11:59:53                   | R186             | On 05/02/2015 |              | Bond Future | 1               | 15,000,000    | 0.00 Client                          | Sell         |
| 11:59:53                   | R186             | On 05/02/2015 |              | Bond Future | 1               | 15,000,000    | 17,888.02 Member                     | Buy          |
| 14:05:47                   | R186             | On 06/11/2014 |              | Bond Future | 1               | 2,000,000     | 2,452.70 Client                      | Buy          |
| 14:05:47                   | R186             | On 06/11/2014 |              | Bond Future | 1               | 2,000,000     | 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 |
|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|------------------------|------------|----------|
| <b>Total for R186 Bond Future</b>      |                  |               |        |           |             | <b>6</b>     | <b>64,000,000</b>    | <b>38,229.20</b>       |            |          |
| 11:59:24                               | R203             | On 06/11/2014 |        |           | Bond Future | 1            | 23,900,000           | 24,960.81              | Client     | Buy      |
| 11:59:24                               | R203             | On 06/11/2014 |        |           | Bond Future | 1            | 23,900,000           | 0.00                   | Member     | Sell     |
| <b>Total for R203 Bond Future</b>      |                  |               |        |           |             | <b>2</b>     | <b>47,800,000</b>    | <b>24,960.81</b>       |            |          |
| 17:09:33                               | R2048            | On 06/11/2014 |        |           | Bond Future | 1            | 262,400,000          | 0.00                   | Member     | Sell     |
| 17:09:33                               | R2048            | On 06/11/2014 |        |           | Bond Future | 1            | 56,000,000           | 56,505.11              | Member     | Buy      |
| 17:33:21                               | R2048            | On 06/11/2014 |        |           | Bond Future | 1            | 112,400,000          | 113,413.84             | Client     | Buy      |
| 17:33:21                               | R2048            | On 06/11/2014 |        |           | Bond Future | 1            | 39,000,000           | 0.00                   | Member     | Sell     |
| 17:33:21                               | R2048            | On 06/11/2014 |        |           | Bond Future | 1            | 27,000,000           | 27,243.54              | Client     | Buy      |
| 17:33:21                               | R2048            | On 06/11/2014 |        |           | Bond Future | 1            | 56,000,000           | 56,505.11              | Client     | Buy      |
| 17:33:21                               | R2048            | On 06/11/2014 |        |           | Bond Future | 1            | 27,000,000           | 27,243.54              | Member     | Buy      |
| 17:33:21                               | R2048            | On 06/11/2014 |        |           | Bond Future | 1            | 27,000,000           | 0.00                   | Member     | Sell     |
| 17:33:21                               | R2048            | On 06/11/2014 |        |           | Bond Future | 1            | 112,400,000          | 113,413.84             | Member     | Buy      |
| 17:33:21                               | R2048            | On 06/11/2014 |        |           | Bond Future | 1            | 28,000,000           | 28,252.56              | Member     | Buy      |
| 17:33:21                               | R2048            | On 06/11/2014 |        |           | Bond Future | 1            | 28,000,000           | 0.00                   | Member     | Sell     |
| 17:33:21                               | R2048            | On 06/11/2014 |        |           | Bond Future | 1            | 39,000,000           | 39,351.78              | Client     | Buy      |
| 17:33:21                               | R2048            | On 06/11/2014 |        |           | Bond Future | 1            | 56,000,000           | 0.00                   | Member     | Sell     |
| 17:33:21                               | R2048            | On 06/11/2014 |        |           | Bond Future | 1            | 112,400,000          | 0.00                   | Member     | Sell     |
| 17:33:21                               | R2048            | On 06/11/2014 |        |           | Bond Future | 1            | 28,000,000           | 28,252.56              | Client     | Buy      |
| 17:33:21                               | R2048            | On 06/11/2014 |        |           | Bond Future | 1            | 39,000,000           | 39,351.78              | Member     | Buy      |
| <b>Total for R2048 Bond Future</b>     |                  |               |        |           |             | <b>16</b>    | <b>1,049,600,000</b> | <b>529,533.64</b>      |            |          |
| 11:59:24                               | R209             | On 06/11/2014 |        |           | Bond Future | 1            | 8,000,000            | 0.00                   | Client     | Sell     |
| 11:59:24                               | R209             | On 06/11/2014 |        |           | Bond Future | 1            | 8,000,000            | 6,163.83               | Member     | Buy      |
| <b>Total for R209 Bond Future</b>      |                  |               |        |           |             | <b>2</b>     | <b>16,000,000</b>    | <b>6,163.83</b>        |            |          |
| <b>Grand Total for all Instruments</b> |                  |               |        |           |             | <b>32</b>    | <b>1,177,460,000</b> | <b>612,979.38</b>      |            |          |