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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/06/2014

| Matched Time                       | Contract Details | Strike        | Call/<br>Put | Product      | No<br>of Trades | Nominal       | Premium Value<br>R(000's) | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------------|--------------|-----------------|---------------|---------------------------|---------------|--------------|
| 11:20:31                           | ALBI             | On 07/08/2014 |              | Index Future | 1               | 10,000        | 0.00                      | Member        | Sell         |
| 11:20:31                           | ALBI             | On 07/08/2014 |              | Index Future | 1               | 10,000        | 4,529.06                  | Member        | Buy          |
| 11:26:40                           | ALBI             | On 07/08/2014 |              | Index Future | 1               | 10,000        | 4,525.96                  | Member        | Buy          |
| 11:26:40                           | ALBI             | On 07/08/2014 |              | Index Future | 1               | 10,000        | 0.00                      | Client        | Sell         |
| <b>Total for ALBI Index Future</b> |                  |               |              |              | <b>4</b>        | <b>40,000</b> | <b>9,055.02</b>           |               |              |
| 10:27:49                           | IGOV             | On 07/08/2014 |              | Index Future | 1               | 10,000        | 2,162.52                  | Client        | Buy          |
| 10:27:49                           | IGOV             | On 07/08/2014 |              | Index Future | 1               | 10,000        | 0.00                      | Client        | Sell         |
| <b>Total for IGOV Index Future</b> |                  |               |              |              | <b>2</b>        | <b>20,000</b> | <b>2,162.52</b>           |               |              |
| 11:47:11                           | R186             | On 07/08/2014 |              | Bond Future  | 1               | 50,000,000    | 59,081.66                 | Member        | Buy          |
| 11:47:11                           | R186             | On 07/08/2014 |              | Bond Future  | 1               | 80,000,000    | 0.00                      | Member        | Sell         |
| 11:50:25                           | R186             | On 07/08/2014 |              | Bond Future  | 1               | 50,000,000    | 59,081.66                 | Client        | Buy          |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Premium Value R(000's) | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|------------------------|------------|----------|
| 11:50:25                           | R186             | On 07/08/2014 |        |           | Bond Future | 1            | 30,000,000         | 35,448.99              | Client     | Buy      |
| 11:50:25                           | R186             | On 07/08/2014 |        |           | Bond Future | 1            | 30,000,000         | 0.00                   | Member     | Sell     |
| 11:50:25                           | R186             | On 07/08/2014 |        |           | Bond Future | 1            | 50,000,000         | 0.00                   | Member     | Sell     |
| 11:50:25                           | R186             | On 07/08/2014 |        |           | Bond Future | 1            | 30,000,000         | 35,448.99              | Member     | Buy      |
| 12:45:16                           | R186             | On 07/08/2014 |        |           | Bond Future | 1            | 2,000,000          | 0.00                   | Member     | Sell     |
| 12:45:16                           | R186             | On 07/08/2014 |        |           | Bond Future | 1            | 2,000,000          | 2,360.11               | Member     | Buy      |
| 16:58:18                           | R186             | On 07/08/2014 |        |           | Bond Future | 1            | 2,000,000          | 2,360.11               | Client     | Buy      |
| 16:58:18                           | R186             | On 07/08/2014 |        |           | Bond Future | 1            | 2,000,000          | 0.00                   | Member     | Sell     |
| <b>Total for R186 Bond Future</b>  |                  |               |        |           |             | <b>11</b>    | <b>328,000,000</b> | <b>193,781.53</b>      |            |          |
| 11:47:11                           | R2023            | On 07/08/2014 |        |           | Bond Future | 1            | 75,000,000         | 75,651.73              | Member     | Buy      |
| 11:47:11                           | R2023            | On 07/08/2014 |        |           | Bond Future | 1            | 174,900,000        | 0.00                   | Member     | Sell     |
| 12:45:16                           | R2023            | On 07/08/2014 |        |           | Bond Future | 1            | 1,000,000          | 0.00                   | Member     | Sell     |
| 12:45:16                           | R2023            | On 07/08/2014 |        |           | Bond Future | 1            | 1,000,000          | 1,008.02               | Member     | Buy      |
| 13:34:18                           | R2023            | On 07/08/2014 |        |           | Bond Future | 1            | 99,900,000         | 100,768.10             | Member     | Buy      |
| 13:34:18                           | R2023            | On 07/08/2014 |        |           | Bond Future | 1            | 99,900,000         | 100,768.10             | Client     | Buy      |
| 13:34:18                           | R2023            | On 07/08/2014 |        |           | Bond Future | 1            | 99,900,000         | 0.00                   | Member     | Sell     |
| 13:34:18                           | R2023            | On 07/08/2014 |        |           | Bond Future | 1            | 75,000,000         | 0.00                   | Member     | Sell     |
| 13:34:18                           | R2023            | On 07/08/2014 |        |           | Bond Future | 1            | 75,000,000         | 75,651.73              | Client     | Buy      |
| 16:57:42                           | R2023            | On 07/08/2014 |        |           | Bond Future | 1            | 1,000,000          | 0.00                   | Member     | Sell     |
| 16:57:42                           | R2023            | On 07/08/2014 |        |           | Bond Future | 1            | 1,000,000          | 1,008.02               | Client     | Buy      |
| <b>Total for R2023 Bond Future</b> |                  |               |        |           |             | <b>11</b>    | <b>703,600,000</b> | <b>354,855.71</b>      |            |          |
| 15:04:27                           | R2030            | On 07/08/2014 |        |           | Bond Future | 1            | 12,700,000         | 0.00                   | Client     | Sell     |
| 15:04:27                           | R2030            | On 07/08/2014 |        |           | Bond Future | 1            | 12,700,000         | 11,808.32              | Member     | Buy      |
| <b>Total for R2030 Bond Future</b> |                  |               |        |           |             | <b>2</b>     | <b>25,400,000</b>  | <b>11,808.32</b>       |            |          |
| 15:04:27                           | R2037            | On 07/08/2014 |        |           | Bond Future | 1            | 10,000,000         | 9,469.76               | Member     | Buy      |
| 15:04:27                           | R2037            | On 07/08/2014 |        |           | Bond Future | 1            | 10,000,000         | 0.00                   | Client     | Sell     |
| <b>Total for R2037 Bond Future</b> |                  |               |        |           |             | <b>2</b>     | <b>20,000,000</b>  | <b>9,469.76</b>        |            |          |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Premium Value R(000's) | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|------------------------|------------|-----------|
| 15:04:27                           | R2048            | On 07/08/2014 |        |           | Bond Future | 1            | 57,900,000         | 0.00                   | Client     | Sell      |
| 15:04:27                           | R2048            | On 07/08/2014 |        |           | Bond Future | 1            | 57,900,000         | 57,456.17              | Member     | Buy       |
| <b>Total for R2048 Bond Future</b> |                  |               |        |           |             | <b>2</b>     | <b>115,800,000</b> | <b>57,456.17</b>       |            |           |
| 11:47:11                           | R207             | On 07/08/2014 |        |           | Bond Future | 1            | 99,100,000         | 97,190.74              | Client     | Buy       |
| 11:47:11                           | R207             | On 07/08/2014 |        |           | Bond Future | 1            | 99,100,000         | 0.00                   | Member     | Sell      |
| <b>Total for R207 Bond Future</b>  |                  |               |        |           |             | <b>2</b>     | <b>198,200,000</b> | <b>97,190.74</b>       |            |           |
| 11:47:11                           | R209             | On 07/08/2014 |        |           | Bond Future | 1            | 50,000,000         | 38,210.01              | Member     | Buy       |
| 11:47:11                           | R209             | On 07/08/2014 |        |           | Bond Future | 1            | 192,100,000        | 0.00                   | Member     | Sell      |
| 13:21:26                           | R209             | On 07/08/2014 |        |           | Bond Future | 1            | 50,000,000         | 0.00                   | Member     | Sell      |
| 13:21:26                           | R209             | On 07/08/2014 |        |           | Bond Future | 1            | 132,100,000        | 100,950.85             | Member     | Buy       |
| 13:21:26                           | R209             | On 07/08/2014 |        |           | Bond Future | 1            | 10,000,000         | 7,642.00               | Member     | Buy       |
| 13:21:26                           | R209             | On 07/08/2014 |        |           | Bond Future | 1            | 132,100,000        | 0.00                   | Member     | Sell      |
| 13:21:26                           | R209             | On 07/08/2014 |        |           | Bond Future | 1            | 132,100,000        | 100,950.85             | Client     | Buy       |
| 13:21:26                           | R209             | On 07/08/2014 |        |           | Bond Future | 1            | 50,000,000         | 38,210.01              | Client     | Buy       |
| 13:21:26                           | R209             | On 07/08/2014 |        |           | Bond Future | 1            | 10,000,000         | 0.00                   | Member     | Sell      |
| 13:21:26                           | R209             | On 07/08/2014 |        |           | Bond Future | 1            | 10,000,000         | 7,642.00               | Client     | Buy       |
| 15:04:27                           | R209             | On 07/08/2014 |        |           | Bond Future | 1            | 44,300,000         | 0.00                   | Client     | Sell      |
| 15:04:27                           | R209             | On 07/08/2014 |        |           | Bond Future | 1            | 44,300,000         | 33,747.76              | Member     | Buy       |
| <b>Total for R209 Bond Future</b>  |                  |               |        |           |             | <b>12</b>    | <b>857,000,000</b> | <b>327,353.48</b>      |            |           |
| 11:47:11                           | R213             | On 07/08/2014 |        |           | Bond Future | 1            | 50,000,000         | 43,635.52              | Member     | Buy       |
| 11:47:11                           | R213             | On 07/08/2014 |        |           | Bond Future | 1            | 175,700,000        | 0.00                   | Member     | Sell      |
| 11:49:33                           | R213             | On 07/08/2014 |        |           | Bond Future | 1            | 50,000,000         | 0.00                   | Member     | Sell      |
| 11:49:33                           | R213             | On 07/08/2014 |        |           | Bond Future | 1            | 10,000,000         | 0.00                   | Member     | Sell      |
| 11:49:33                           | R213             | On 07/08/2014 |        |           | Bond Future | 1            | 10,000,000         | 8,727.10               | Client     | Buy       |
| 11:49:33                           | R213             | On 07/08/2014 |        |           | Bond Future | 1            | 115,700,000        | 100,972.58             | Member     | Buy       |
| 11:49:33                           | R213             | On 07/08/2014 |        |           | Bond Future | 1            | 10,000,000         | 8,727.10               | Member     | Buy       |
| 11:49:33                           | R213             | On 07/08/2014 |        |           | Bond Future | 1            | 115,700,000        | 0.00                   | Member     | Sell      |
| 11:49:33                           | R213             | On 07/08/2014 |        |           | Bond Future | 1            | 115,700,000        | 100,972.58             | Client     | Buy       |
| 11:49:33                           | R213             | On 07/08/2014 |        |           | Bond Future | 1            | 50,000,000         | 43,635.52              | Client     | Buy       |

| 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 |
|--|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|-------------------------------------|--------------|
| 15:04:27                               | R213             | On 07/08/2014 |        |              | Bond Future | 1               | 44,800,000           | 39,004.92 Member                    | Buy          |
| 15:04:27                               | R213             | On 07/08/2014 |        |              | Bond Future | 1               | 44,800,000           | 0.00 Client                         | Sell         |
| <b>Total for R213 Bond Future</b>      |                  |               |        |              |             | <b>12</b>       | <b>792,400,000</b>   | <b>345,675.32</b>                   |              |
| 11:24:38                               | R214             | On 07/08/2014 |        |              | Bond Future | 1               | 200,000              | 154.25 Client                       | Buy          |
| 11:24:38                               | R214             | On 07/08/2014 |        |              | Bond Future | 1               | 200,000              | 0.00 Member                         | Sell         |
| 15:04:27                               | R214             | On 07/08/2014 |        |              | Bond Future | 1               | 12,400,000           | 0.00 Client                         | Sell         |
| 15:04:27                               | R214             | On 07/08/2014 |        |              | Bond Future | 1               | 12,400,000           | 9,545.26 Member                     | Buy          |
| <b>Total for R214 Bond Future</b>      |                  |               |        |              |             | <b>4</b>        | <b>25,200,000</b>    | <b>9,699.51</b>                     |              |
| <b>Grand Total for all Instruments</b> |                  |               |        |              |             | <b>64</b>       | <b>3,065,660,000</b> | <b>1,418,508.08</b>                 |              |