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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/07/2014

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value R(000's) | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|--------------|--------------|-----------------|-----------|---------------------------|---------------|--------------|
| 9:47:20 | ALBI | On 07/08/2014 | | Index Future | 1 | 40,000 | 0.00 | Client | Sell |
| 9:47:20 | ALBI | On 07/08/2014 | | Index Future | 1 | 40,000 | 18,369.32 | Client | Buy |
| 12:42:25 | ALBI | On 07/08/2014 | | Index Future | 1 | 40,000 | 18,400.12 | Client | Buy |
| 12:42:25 | ALBI | On 07/08/2014 | | Index Future | 1 | 40,000 | 0.00 | Client | Sell |
| 16:22:02 | ALBI | On 07/08/2014 | | Index Future | 1 | 1,500,000 | 691,041.00 | Client | Buy |
| 16:22:02 | ALBI | On 06/11/2014 | | Index Future | 1 | 1,500,000 | 0.00 | Client | Sell |
| 16:22:02 | ALBI | On 06/11/2014 | | Index Future | 1 | 1,500,000 | 701,944.50 | Member | Buy |
| 16:22:02 | ALBI | On 07/08/2014 | | Index Future | 1 | 1,500,000 | 0.00 | Member | Sell |
| 17:01:47 | ALBI | On 07/08/2014 | | Index Future | 1 | 1,500,000 | 0.00 | Member | Sell |
| 17:01:47 | ALBI | On 07/08/2014 | | Index Future | 1 | 1,500,000 | 691,041.00 | Member | Buy |
| 17:02:39 | ALBI | On 06/11/2014 | | Index Future | 1 | 1,500,000 | 702,124.50 | Member | Buy |
| 17:02:39 | ALBI | On 06/11/2014 | | Index Future | 1 | 1,500,000 | 0.00 | Member | Sell |
| 17:15:20 | ALBI | On 07/08/2014 | | Index Future | 1 | 1,500,000 | 0.00 | Client | Sell |
| 17:15:20 | ALBI | On 07/08/2014 | | Index Future | 1 | 1,500,000 | 691,041.00 | Member | Buy |
| 17:15:48 | ALBI | On 06/11/2014 | | Index Future | 1 | 1,500,000 | 702,124.50 | Client | Buy |
| 17:15:48 | ALBI | On 06/11/2014 | | Index Future | 1 | 1,500,000 | 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 |
|------------------------------------|------------------|---------------|--------|-----------|--------------|--------------|-------------------|------------------------|------------|-----------|
| 17:35:02 | ALBI | On 06/11/2014 | | | Index Future | 1 | 1,500,000 | 0.00 | Client | Sell |
| 17:35:02 | ALBI | On 06/11/2014 | | | Index Future | 1 | 1,500,000 | 701,944.50 | Client | Buy |
| 17:35:02 | ALBI | On 06/11/2014 | | | Index Future | 1 | 1,500,000 | 701,974.50 | Member | Buy |
| 17:35:02 | ALBI | On 06/11/2014 | | | Index Future | 1 | 1,500,000 | 0.00 | Member | Sell |
| Total for ALBI Index Future | | | | | | 20 | 24,160,000 | 5,620,004.94 | | |
| 9:49:57 | I2038 | On 07/08/2014 | | | Bond Future | 1 | 12,000,000 | 14,575.32 | Client | Buy |
| 9:49:57 | I2038 | On 07/08/2014 | | | Bond Future | 1 | 12,000,000 | 0.00 | Member | Sell |
| Total for I2038 Bond Future | | | | | | 2 | 24,000,000 | 14,575.32 | | |
| 10:13:16 | R2030 | On 06/11/2014 | | | Bond Future | 1 | 400,000 | 388.67 | Client | Buy |
| 10:13:16 | R2030 | On 06/11/2014 | | | Bond Future | 1 | 400,000 | 0.00 | Member | Sell |
| 11:41:54 | R2030 | On 06/11/2014 | | | Bond Future | 1 | 400,000 | 0.00 | Client | Sell |
| 11:41:54 | R2030 | On 06/11/2014 | | | Bond Future | 1 | 400,000 | 388.67 | Client | Buy |
| Total for R2030 Bond Future | | | | | | 4 | 1,600,000 | 777.35 | | |
| 9:14:55 | R2037 | On 07/08/2014 | | | Bond Future | 1 | 15,000,000 | 0.00 | Client | Sell |
| 9:14:55 | R2037 | On 07/08/2014 | | | Bond Future | 1 | 15,000,000 | 14,475.46 | Client | Buy |
| Total for R2037 Bond Future | | | | | | 2 | 30,000,000 | 14,475.46 | | |
| 10:13:16 | R204 | On 07/08/2014 | | | Bond Future | 1 | 5,500,000 | 5,693.15 | Client | Buy |
| 10:13:16 | R204 | On 07/08/2014 | | | Bond Future | 1 | 5,500,000 | 0.00 | Member | Sell |
| Total for R204 Bond Future | | | | | | 2 | 11,000,000 | 5,693.15 | | |
| 10:13:16 | R207 | On 07/08/2014 | | | Bond Future | 1 | 5,000,000 | 4,959.62 | Client | Buy |
| 10:13:16 | R207 | On 07/08/2014 | | | Bond Future | 1 | 5,000,000 | 0.00 | Member | Sell |
| Total for R207 Bond Future | | | | | | 2 | 10,000,000 | 4,959.62 | | |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value Trade R(000's)Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|--------------------|----------------------------------|-----------|
| 14:05:17 | R209 | On 07/08/2014 | | | Bond Future | 1 | 1,800,000 | 0.00 Member | Sell |
| 14:05:17 | R209 | On 07/08/2014 | | | Bond Future | 1 | 25,200,000 | 19,689.18 Member | Buy |
| 14:07:50 | R209 | On 07/08/2014 | | | Bond Future | 1 | 700,000 | 546.92 Member | Buy |
| 14:07:50 | R209 | On 07/08/2014 | | | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 14:07:50 | R209 | On 07/08/2014 | | | Bond Future | 1 | 22,700,000 | 0.00 Member | Sell |
| 14:07:50 | R209 | On 07/08/2014 | | | Bond Future | 1 | 22,700,000 | 0.00 Client | Sell |
| 14:07:50 | R209 | On 07/08/2014 | | | Bond Future | 1 | 22,700,000 | 17,735.89 Member | Buy |
| 14:07:50 | R209 | On 07/08/2014 | | | Bond Future | 1 | 700,000 | 0.00 Client | Sell |
| 14:07:50 | R209 | On 07/08/2014 | | | Bond Future | 1 | 1,800,000 | 1,406.37 Member | Buy |
| 14:07:50 | R209 | On 07/08/2014 | | | Bond Future | 1 | 1,800,000 | 0.00 Client | Sell |
| Total for R209 Bond Future | | | | | | 10 | 100,800,000 | 39,378.37 | |
| Grand Total for all Instruments | | | | | | 42 | 201,560,000 | 5,699,864.20 | |