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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/07/2014

| 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 |
|--------------|------------------|---------------|--------------|---------|-----------------|---------|---------------------------|---------------|--------------|
| 10:35:04     | GOVI             | On 07/08/2014 |              | GOVI    | 1               | 500,000 | 0.00                      | Member        | Sell         |
| 10:35:04     | GOVI             | On 06/11/2014 |              | GOVI    | 1               | 500,000 | 231,972.00                | Member        | Buy          |
| 10:35:04     | GOVI             | On 06/11/2014 |              | GOVI    | 1               | 500,000 | 0.00                      | Member        | Sell         |
| 10:35:04     | GOVI             | On 07/08/2014 |              | GOVI    | 1               | 500,000 | 228,385.50                | Member        | Buy          |
| 10:36:48     | GOVI             | On 07/08/2014 |              | GOVI    | 1               | 10,000  | 0.00                      | Member        | Sell         |
| 10:36:48     | GOVI             | On 07/08/2014 |              | GOVI    | 1               | 10,000  | 4,565.65                  | Member        | Buy          |
| 10:43:55     | GOVI             | On 07/08/2014 |              | GOVI    | 1               | 500,000 | 0.00                      | Member        | Sell         |
| 10:43:55     | GOVI             | On 07/08/2014 |              | GOVI    | 1               | 500,000 | 228,385.50                | Member        | Buy          |
| 10:44:16     | GOVI             | On 06/11/2014 |              | GOVI    | 1               | 500,000 | 231,990.50                | Member        | Buy          |
| 10:44:16     | GOVI             | On 06/11/2014 |              | GOVI    | 1               | 500,000 | 0.00                      | Member        | Sell         |
| 10:44:33     | GOVI             | On 07/08/2014 |              | GOVI    | 1               | 10,000  | 0.00                      | Member        | Sell         |
| 10:44:33     | GOVI             | On 07/08/2014 |              | GOVI    | 1               | 10,000  | 4,564.65                  | Member        | Buy          |
| 12:54:29     | GOVI             | On 07/08/2014 |              | GOVI    | 1               | 500,000 | 228,385.50                | Member        | Buy          |
| 12:54:29     | GOVI             | On 07/08/2014 |              | GOVI    | 1               | 500,000 | 0.00                      | Client        | Sell         |
| 12:55:00     | GOVI             | On 06/11/2014 |              | GOVI    | 1               | 500,000 | 231,990.50                | Client        | Buy          |
| 12:55:00     | GOVI             | On 06/11/2014 |              | GOVI    | 1               | 500,000 | 0.00                      | Member        | Sell         |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product      | No of Trades | Nominal            | Premium Value Trade R(000's) | Type   | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|--------------|--------------|--------------------|------------------------------|--------|-----------|
| 12:55:32                           | GOVI             | On 07/08/2014 |        |           | GOVI         | 1            | 10,000             | 0.00                         | Client | Sell      |
| 12:55:32                           | GOVI             | On 07/08/2014 |        |           | GOVI         | 1            | 10,000             | 4,564.65                     | Member | Buy       |
| 17:37:41                           | GOVI             | On 05/02/2015 |        |           | GOVI         | 1            | 450,000            | 211,909.05                   | Member | Buy       |
| 17:37:41                           | GOVI             | On 05/02/2015 |        |           | GOVI         | 1            | 450,000            | 0.00                         | Client | Sell      |
| 17:37:41                           | GOVI             | On 07/08/2014 |        |           | GOVI         | 1            | 290,000            | 0.00                         | Client | Sell      |
| 17:37:41                           | GOVI             | On 06/11/2014 |        |           | GOVI         | 1            | 290,000            | 0.00                         | Member | Sell      |
| 17:37:41                           | GOVI             | On 07/08/2014 |        |           | GOVI         | 1            | 450,000            | 0.00                         | Member | Sell      |
| 17:37:41                           | GOVI             | On 07/08/2014 |        |           | GOVI         | 1            | 290,000            | 132,463.59                   | Member | Buy       |
| 17:37:41                           | GOVI             | On 07/08/2014 |        |           | GOVI         | 1            | 450,000            | 205,546.95                   | Client | Buy       |
| 17:37:41                           | GOVI             | On 06/11/2014 |        |           | GOVI         | 1            | 290,000            | 134,536.51                   | Client | Buy       |
| <b>Total for GOVI GOVI</b>         |                  |               |        |           |              | <b>26</b>    | <b>9,020,000</b>   | <b>2,079,260.55</b>          |        |           |
| 15:07:37                           | I2038            | On 06/11/2014 |        |           | Bond Future  | 1            | 52,000,000         | 0.00                         | Member | Sell      |
| 15:07:37                           | I2038            | On 07/08/2014 |        |           | Bond Future  | 1            | 52,000,000         | 62,585.44                    | Member | Buy       |
| 15:07:37                           | I2038            | On 07/08/2014 |        |           | Bond Future  | 1            | 52,000,000         | 0.00                         | Client | Sell      |
| 15:07:37                           | I2038            | On 06/11/2014 |        |           | Bond Future  | 1            | 52,000,000         | 63,588.23                    | Client | Buy       |
| <b>Total for I2038 Bond Future</b> |                  |               |        |           |              | <b>4</b>     | <b>208,000,000</b> | <b>126,173.67</b>            |        |           |
| 15:07:37                           | I2050            | On 07/08/2014 |        |           | Bond Future  | 1            | 68,800,000         | 87,846.06                    | Member | Buy       |
| 15:07:37                           | I2050            | On 06/11/2014 |        |           | Bond Future  | 1            | 68,800,000         | 0.00                         | Member | Sell      |
| 15:07:37                           | I2050            | On 06/11/2014 |        |           | Bond Future  | 1            | 68,800,000         | 89,253.57                    | Client | Buy       |
| 15:07:37                           | I2050            | On 07/08/2014 |        |           | Bond Future  | 1            | 68,800,000         | 0.00                         | Client | Sell      |
| <b>Total for I2050 Bond Future</b> |                  |               |        |           |              | <b>4</b>     | <b>275,200,000</b> | <b>177,099.63</b>            |        |           |
| 14:13:12                           | IGOV             | On 07/08/2014 |        |           | Index Future | 1            | 730,000            | 157,885.86                   | Member | Buy       |
| 14:13:12                           | IGOV             | On 06/11/2014 |        |           | Index Future | 1            | 730,000            | 0.00                         | Member | Sell      |
| 14:13:12                           | IGOV             | On 06/11/2014 |        |           | Index Future | 1            | 110,000            | 24,175.47                    | Member | Buy       |
| 14:13:12                           | IGOV             | On 07/08/2014 |        |           | Index Future | 1            | 110,000            | 0.00                         | Member | Sell      |
| 15:39:29                           | IGOV             | On 07/08/2014 |        |           | Index Future | 1            | 620,000            | 0.00                         | Member | Sell      |
| 15:39:29                           | IGOV             | On 07/08/2014 |        |           | Index Future | 1            | 620,000            | 0.00                         | Client | Sell      |
| 15:39:29                           | IGOV             | On 07/08/2014 |        |           | Index Future | 1            | 620,000            | 134,094.84                   | Member | Buy       |
| 15:39:30                           | IGOV             | On 07/08/2014 |        |           | Index Future | 1            | 110,000            | 23,791.02                    | Member | Buy       |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product      | No of Trades | Nominal          | Premium Value Trade R(000's) | Type   | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|--------------|--------------|------------------|------------------------------|--------|-----------|
| 15:39:30                           | IGOV             | On 07/08/2014 |        |           | Index Future | 1            | 110,000          | 0.00                         | Client | Sell      |
| 15:40:08                           | IGOV             | On 06/11/2014 |        |           | Index Future | 1            | 110,000          | 0.00                         | Member | Sell      |
| 15:40:08                           | IGOV             | On 06/11/2014 |        |           | Index Future | 1            | 110,000          | 24,175.47                    | Client | Buy       |
| 15:40:08                           | IGOV             | On 06/11/2014 |        |           | Index Future | 1            | 620,000          | 136,261.74                   | Client | Buy       |
| 15:40:08                           | IGOV             | On 06/11/2014 |        |           | Index Future | 1            | 620,000          | 136,261.74                   | Member | Buy       |
| 15:40:08                           | IGOV             | On 06/11/2014 |        |           | Index Future | 1            | 620,000          | 0.00                         | Member | Sell      |
| <b>Total for IGOV Index Future</b> |                  |               |        |           |              | <b>14</b>    | <b>5,840,000</b> | <b>636,646.14</b>            |        |           |
| 9:50:02                            | R186             | On 07/08/2014 |        |           | Bond Future  | 1            | 75,000,000       | 89,109.00                    | Member | Buy       |
| 9:50:02                            | R186             | On 06/11/2014 |        |           | Bond Future  | 1            | 75,000,000       | 0.00                         | Member | Sell      |
| 9:50:02                            | R186             | On 06/11/2014 |        |           | Bond Future  | 1            | 75,000,000       | 90,445.16                    | Member | Buy       |
| 9:50:02                            | R186             | On 07/08/2014 |        |           | Bond Future  | 1            | 75,000,000       | 0.00                         | Member | Sell      |
| 10:02:27                           | R186             | On 07/08/2014 |        |           | Bond Future  | 1            | 3,600,000        | 4,277.23                     | Member | Buy       |
| 10:02:27                           | R186             | On 07/08/2014 |        |           | Bond Future  | 1            | 75,000,000       | 0.00                         | Member | Sell      |
| 10:02:38                           | R186             | On 06/11/2014 |        |           | Bond Future  | 1            | 3,600,000        | 0.00                         | Member | Sell      |
| 10:02:38                           | R186             | On 06/11/2014 |        |           | Bond Future  | 1            | 75,000,000       | 90,445.16                    | Member | Buy       |
| 12:51:44                           | R186             | On 07/08/2014 |        |           | Bond Future  | 1            | 5,000,000        | 5,940.60                     | Member | Buy       |
| 12:51:44                           | R186             | On 07/08/2014 |        |           | Bond Future  | 1            | 12,500,000       | 14,851.50                    | Member | Buy       |
| 12:51:44                           | R186             | On 07/08/2014 |        |           | Bond Future  | 1            | 12,500,000       | 0.00                         | Member | Sell      |
| 12:51:44                           | R186             | On 07/08/2014 |        |           | Bond Future  | 1            | 5,000,000        | 5,940.60                     | Member | Buy       |
| 12:51:44                           | R186             | On 07/08/2014 |        |           | Bond Future  | 1            | 5,000,000        | 5,940.60                     | Member | Buy       |
| 12:51:44                           | R186             | On 07/08/2014 |        |           | Bond Future  | 1            | 5,000,000        | 0.00                         | Member | Sell      |
| 12:51:44                           | R186             | On 07/08/2014 |        |           | Bond Future  | 1            | 5,000,000        | 0.00                         | Member | Sell      |
| 12:51:44                           | R186             | On 07/08/2014 |        |           | Bond Future  | 1            | 5,000,000        | 5,940.60                     | Client | Buy       |
| 12:51:44                           | R186             | On 07/08/2014 |        |           | Bond Future  | 1            | 14,400,000       | 0.00                         | Member | Sell      |
| 12:51:44                           | R186             | On 07/08/2014 |        |           | Bond Future  | 1            | 500,000          | 0.00                         | Member | Sell      |
| 12:51:44                           | R186             | On 07/08/2014 |        |           | Bond Future  | 1            | 25,000,000       | 29,703.00                    | Member | Buy       |
| 12:51:44                           | R186             | On 07/08/2014 |        |           | Bond Future  | 1            | 500,000          | 594.06                       | Member | Buy       |
| 12:51:44                           | R186             | On 07/08/2014 |        |           | Bond Future  | 1            | 5,000,000        | 5,940.60                     | Client | Buy       |
| 12:51:44                           | R186             | On 07/08/2014 |        |           | Bond Future  | 1            | 14,400,000       | 17,108.93                    | Client | Buy       |
| 12:51:44                           | R186             | On 07/08/2014 |        |           | Bond Future  | 1            | 5,000,000        | 5,940.60                     | Client | Buy       |
| 12:51:44                           | R186             | On 07/08/2014 |        |           | Bond Future  | 1            | 25,000,000       | 29,703.00                    | Client | Buy       |
| 12:51:44                           | R186             | On 07/08/2014 |        |           | Bond Future  | 1            | 12,500,000       | 14,851.50                    | Client | Buy       |
| 12:51:44                           | R186             | On 07/08/2014 |        |           | Bond Future  | 1            | 14,400,000       | 17,108.93                    | Member | Buy       |
| 12:51:44                           | R186             | On 07/08/2014 |        |           | Bond Future  | 1            | 500,000          | 594.06                       | Client | Buy       |

| 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 |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|------------|---------------------------|---------------|--------------|
| 12:51:44     | R186             | On 07/08/2014 |        |              | Bond Future | 1               | 25,000,000 | 0.00                      | Member        | Sell         |
| 12:51:44     | R186             | On 07/08/2014 |        |              | Bond Future | 1               | 5,000,000  | 0.00                      | Member        | Sell         |
| 12:51:45     | R186             | On 07/08/2014 |        |              | Bond Future | 1               | 4,000,000  | 4,752.48                  | Member        | Buy          |
| 12:51:45     | R186             | On 07/08/2014 |        |              | Bond Future | 1               | 3,600,000  | 0.00                      | Member        | Sell         |
| 12:51:45     | R186             | On 07/08/2014 |        |              | Bond Future | 1               | 4,000,000  | 0.00                      | Member        | Sell         |
| 12:51:45     | R186             | On 07/08/2014 |        |              | Bond Future | 1               | 3,600,000  | 4,277.23                  | Client        | Buy          |
| 12:51:45     | R186             | On 07/08/2014 |        |              | Bond Future | 1               | 4,000,000  | 4,752.48                  | Client        | Buy          |
| 12:52:46     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 5,000,000  | 6,029.68                  | Member        | Buy          |
| 12:52:46     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 12,500,000 | 15,074.19                 | Member        | Buy          |
| 12:52:46     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 5,000,000  | 6,029.68                  | Member        | Buy          |
| 12:52:46     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 12,500,000 | 0.00                      | Client        | Sell         |
| 12:52:46     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 5,000,000  | 0.00                      | Client        | Sell         |
| 12:52:46     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 5,000,000  | 0.00                      | Client        | Sell         |
| 12:52:46     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 5,000,000  | 6,029.68                  | Member        | Buy          |
| 12:52:46     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 5,000,000  | 0.00                      | Member        | Sell         |
| 12:52:46     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 25,000,000 | 0.00                      | Member        | Sell         |
| 12:52:46     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 5,000,000  | 0.00                      | Member        | Sell         |
| 12:52:46     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 12,500,000 | 0.00                      | Member        | Sell         |
| 12:52:46     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 5,000,000  | 0.00                      | Member        | Sell         |
| 12:52:46     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 5,000,000  | 0.00                      | Client        | Sell         |
| 12:52:47     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 500,000    | 0.00                      | Member        | Sell         |
| 12:52:47     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 4,000,000  | 0.00                      | Client        | Sell         |
| 12:52:47     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 3,600,000  | 0.00                      | Client        | Sell         |
| 12:52:47     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 14,400,000 | 17,365.47                 | Member        | Buy          |
| 12:52:47     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 500,000    | 602.97                    | Member        | Buy          |
| 12:52:47     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 25,000,000 | 30,148.39                 | Member        | Buy          |
| 12:52:47     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 14,400,000 | 0.00                      | Client        | Sell         |
| 12:52:47     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 3,600,000  | 4,341.37                  | Member        | Buy          |
| 12:52:47     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 25,000,000 | 0.00                      | Client        | Sell         |
| 12:52:47     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 500,000    | 0.00                      | Client        | Sell         |
| 12:52:47     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 14,400,000 | 0.00                      | Member        | Sell         |
| 12:52:47     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 4,000,000  | 0.00                      | Member        | Sell         |
| 12:52:47     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 4,000,000  | 4,823.74                  | Member        | Buy          |
| 16:40:30     | R186             | On 07/08/2014 |        |              | Bond Future | 1               | 75,000,000 | 0.00                      | Member        | Sell         |
| 16:40:30     | R186             | On 07/08/2014 |        |              | Bond Future | 1               | 75,000,000 | 89,159.73                 | Member        | Buy          |
| 16:40:34     | R186             | On 06/11/2014 |        |              | Bond Future | 1               | 75,000,000 | 90,502.88                 | Member        | Buy          |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Premium Value Trade R(000's) | Type   | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|------------------------------|--------|-----------|
| 16:40:35                           | R186             | On 06/11/2014 |        |           | Bond Future | 1            | 75,000,000           | 0.00                         | Member | Sell      |
| <b>Total for R186 Bond Future</b>  |                  |               |        |           |             | <b>64</b>    | <b>1,200,000,000</b> | <b>718,325.08</b>            |        |           |
| 15:07:37                           | R202             | On 06/11/2014 |        |           | Bond Future | 1            | 2,400,000            | 0.00                         | Member | Sell      |
| 15:07:37                           | R202             | On 06/11/2014 |        |           | Bond Future | 1            | 2,400,000            | 5,586.57                     | Client | Buy       |
| 16:31:32                           | R202             | On 07/08/2014 |        |           | Bond Future | 1            | 2,400,000            | 5,498.46                     | Member | Buy       |
| 16:31:32                           | R202             | On 07/08/2014 |        |           | Bond Future | 1            | 2,400,000            | 0.00                         | Client | Sell      |
| <b>Total for R202 Bond Future</b>  |                  |               |        |           |             | <b>4</b>     | <b>9,600,000</b>     | <b>11,085.03</b>             |        |           |
| 16:40:22                           | R2023            | On 07/08/2014 |        |           | Bond Future | 1            | 105,000,000          | 107,007.52                   | Member | Buy       |
| 16:40:22                           | R2023            | On 07/08/2014 |        |           | Bond Future | 1            | 105,000,000          | 0.00                         | Member | Sell      |
| 16:40:26                           | R2023            | On 06/11/2014 |        |           | Bond Future | 1            | 105,000,000          | 0.00                         | Member | Sell      |
| 16:40:26                           | R2023            | On 06/11/2014 |        |           | Bond Future | 1            | 105,000,000          | 104,502.36                   | Member | Buy       |
| <b>Total for R2023 Bond Future</b> |                  |               |        |           |             | <b>4</b>     | <b>420,000,000</b>   | <b>211,509.88</b>            |        |           |
| 16:40:06                           | R2037            | On 07/08/2014 |        |           | Bond Future | 1            | 37,000,000           | 35,539.01                    | Member | Buy       |
| 16:40:06                           | R2037            | On 07/08/2014 |        |           | Bond Future | 1            | 37,000,000           | 0.00                         | Member | Sell      |
| 16:40:14                           | R2037            | On 06/11/2014 |        |           | Bond Future | 1            | 37,000,000           | 36,074.39                    | Member | Buy       |
| 16:40:14                           | R2037            | On 06/11/2014 |        |           | Bond Future | 1            | 37,000,000           | 0.00                         | Member | Sell      |
| <b>Total for R2037 Bond Future</b> |                  |               |        |           |             | <b>4</b>     | <b>148,000,000</b>   | <b>71,613.40</b>             |        |           |
| 13:42:19                           | R2048            | On 07/08/2014 |        |           | Bond Future | 1            | 6,500,000            | 6,552.26                     | Client | Buy       |
| 13:42:19                           | R2048            | On 07/08/2014 |        |           | Bond Future | 1            | 6,500,000            | 0.00                         | Client | Sell      |
| <b>Total for R2048 Bond Future</b> |                  |               |        |           |             | <b>2</b>     | <b>13,000,000</b>    | <b>6,552.26</b>              |        |           |
| 16:40:42                           | R214             | On 07/08/2014 |        |           | Bond Future | 1            | 30,000,000           | 23,479.43                    | Member | Buy       |
| 16:40:42                           | R214             | On 07/08/2014 |        |           | Bond Future | 1            | 30,000,000           | 0.00                         | Member | Sell      |
| 16:40:45                           | R214             | On 06/11/2014 |        |           | Bond Future | 1            | 30,000,000           | 0.00                         | Member | Sell      |
| 16:40:45                           | R214             | On 06/11/2014 |        |           | Bond Future | 1            | 30,000,000           | 22,846.53                    | Member | Buy       |

| Matched Time | Contract Details                | Strike | Call/ Put | Product | No of Trades | Nominal       | Premium Value Trade R(000's)Type | Buy/ Sell |
|--------------|---------------------------------|--------|-----------|---------|--------------|---------------|----------------------------------|-----------|
|              | Total for R214 Bond Future      |        |           |         | 4            | 120,000,000   | 46,325.96                        |           |
|              | Grand Total for all Instruments |        |           |         | 130          | 2,408,660,000 | 4,084,591.60                     |           |