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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/11/2014

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value Trade R(000's)Type | Buy/ Sell |
|----------------------------|------------------|---------------|--------------|-------------|-----------------|------------------|-------------------------------------|--------------|
| 10:06:23 | GOVI | On 05/02/2015 | | GOVI | 1 | 400,000 | 0.00 Client | Sell |
| 10:06:23 | GOVI | On 05/02/2015 | | GOVI | 1 | 140,000 | 68,910.24 Member | Buy |
| 11:18:51 | GOVI | On 05/02/2015 | | GOVI | 1 | 140,000 | 0.00 Member | Sell |
| 11:18:51 | GOVI | On 05/02/2015 | | GOVI | 1 | 240,000 | 0.00 Member | Sell |
| 11:18:51 | GOVI | On 05/02/2015 | | GOVI | 1 | 240,000 | 118,131.84 Member | Buy |
| 11:18:51 | GOVI | On 05/02/2015 | | GOVI | 1 | 20,000 | 9,844.32 Member | Buy |
| 11:18:51 | GOVI | On 05/02/2015 | | GOVI | 1 | 20,000 | 0.00 Member | Sell |
| 11:18:51 | GOVI | On 05/02/2015 | | GOVI | 1 | 140,000 | 68,910.24 Client | Buy |
| 11:18:51 | GOVI | On 05/02/2015 | | GOVI | 1 | 240,000 | 118,131.84 Client | Buy |
| 11:18:51 | GOVI | On 05/02/2015 | | GOVI | 1 | 20,000 | 9,844.32 Client | Buy |
| Total for GOVI GOVI | | | | | 10 | 1,600,000 | 393,772.80 | |
| 13:07:57 | I2038 | On 05/02/2015 | | Bond Future | 1 | 900,000 | 0.00 Member | Sell |
| 13:07:57 | I2038 | On 05/02/2015 | | Bond Future | 1 | 238,300,000 | 298,842.50 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value R(000's) | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|------------|------------------------|------------|-----------|
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 31,900,000 | 40,004.51 | Member | Buy |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 3,100,000 | 0.00 | Client | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 64,100,000 | 0.00 | Client | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 1,300,000 | 0.00 | Client | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 900,000 | 0.00 | Client | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 9,400,000 | 11,788.16 | Member | Buy |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 11,500,000 | 0.00 | Member | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 11,200,000 | 0.00 | Member | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 9,400,000 | 0.00 | Member | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 20,700,000 | 0.00 | Member | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 20,700,000 | 25,959.04 | Member | Buy |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 3,100,000 | 3,887.59 | Member | Buy |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 5,200,000 | 0.00 | Member | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 6,000,000 | 0.00 | Member | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 6,000,000 | 0.00 | Member | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 8,700,000 | 0.00 | Member | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 8,500,000 | 0.00 | Member | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 7,200,000 | 0.00 | Member | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 1,600,000 | 0.00 | Member | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 1,300,000 | 0.00 | Member | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 1,300,000 | 1,630.28 | Member | Buy |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 4,700,000 | 0.00 | Member | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 3,400,000 | 0.00 | Member | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 3,100,000 | 0.00 | Member | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 64,100,000 | 0.00 | Member | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 31,900,000 | 0.00 | Member | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 8,500,000 | 0.00 | Client | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 1,200,000 | 0.00 | Member | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 3,100,000 | 0.00 | Member | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 6,000,000 | 7,524.36 | Member | Buy |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 8,500,000 | 10,659.51 | Member | Buy |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 13,900,000 | 17,431.43 | Member | Buy |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 20,700,000 | 0.00 | Client | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 8,700,000 | 0.00 | Client | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 3,100,000 | 3,887.59 | Member | Buy |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 4,700,000 | 5,894.08 | Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value | Trade R(000's) Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------------|---------------------|-----------|
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 3,400,000 | 4,263.80 | Member | Buy |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 11,200,000 | 0.00 | Client | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 7,200,000 | 0.00 | Client | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 6,000,000 | 0.00 | Client | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 14,700,000 | 18,434.68 | Member | Buy |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 5,200,000 | 6,521.11 | Member | Buy |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 14,700,000 | 0.00 | Member | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 13,900,000 | 0.00 | Member | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 3,100,000 | 0.00 | Client | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 1,200,000 | 1,504.87 | Member | Buy |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 31,900,000 | 0.00 | Client | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 4,700,000 | 0.00 | Client | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 64,100,000 | 80,385.25 | Member | Buy |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 1,600,000 | 2,006.50 | Member | Buy |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 5,200,000 | 0.00 | Client | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 13,900,000 | 0.00 | Client | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 8,700,000 | 10,910.32 | Member | Buy |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 11,200,000 | 14,045.47 | Member | Buy |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 6,000,000 | 0.00 | Client | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 3,400,000 | 0.00 | Client | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 14,700,000 | 0.00 | Client | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 9,400,000 | 0.00 | Client | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 1,200,000 | 0.00 | Client | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 7,200,000 | 9,029.23 | Member | Buy |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 11,500,000 | 14,421.69 | Member | Buy |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 900,000 | 1,128.65 | Member | Buy |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 1,600,000 | 0.00 | Client | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 11,500,000 | 0.00 | Client | Sell |
| 13:24:59 | I2038 | On 05/02/2015 | | | Bond Future | 1 | 6,000,000 | 7,524.36 | Member | Buy |
| Total for I2038 Bond Future | | | | | | 67 | 953,200,000 | 597,685.00 | | |
| 14:38:24 | I2046 | On 05/02/2015 | | | Bond Future | 1 | 25,100,000 | 0.00 | Member | Sell |
| 14:38:24 | I2046 | On 05/02/2015 | | | Bond Future | 1 | 25,100,000 | 32,020.82 | Client | Buy |
| 14:48:59 | I2046 | On 05/02/2015 | | | Bond Future | 1 | 25,100,000 | 32,744.71 | Client | Buy |
| 14:48:59 | I2046 | On 05/02/2015 | | | Bond Future | 1 | 25,100,000 | 32,020.82 | Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value Trade R(000's) Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|--------------|--------------|--------------------|-----------------------------------|-----------|
| 14:48:59 | I2046 | On 05/02/2015 | | | Bond Future | 1 | 25,100,000 | 0.00 Member | Sell |
| 14:48:59 | I2046 | On 05/02/2015 | | | Bond Future | 1 | 25,100,000 | 0.00 Client | Sell |
| Total for I2046 Bond Future | | | | | | 6 | 150,600,000 | 96,786.35 | |
| 14:02:03 | IGOV | On 07/05/2015 | | | Index Future | 1 | 10,000 | 0.00 Client | Sell |
| 14:02:03 | IGOV | On 07/05/2015 | | | Index Future | 1 | 10,000 | 2,299.62 Client | Buy |
| Total for IGOV Index Future | | | | | | 2 | 20,000 | 2,299.62 | |
| 14:46:18 | R186 | On 05/02/2015 | | | Bond Future | 1 | 6,400,000 | 0.00 Client | Sell |
| 14:46:18 | R186 | On 05/02/2015 | | | Bond Future | 1 | 2,400,000 | 0.00 Client | Sell |
| 14:46:18 | R186 | On 05/02/2015 | | | Bond Future | 1 | 6,400,000 | 7,899.70 Member | Buy |
| 14:46:18 | R186 | On 05/02/2015 | | | Bond Future | 1 | 2,400,000 | 2,962.39 Member | Buy |
| 14:46:19 | R186 | On 05/02/2015 | | | Bond Future | 1 | 7,700,000 | 9,504.33 Member | Buy |
| 14:46:19 | R186 | On 05/02/2015 | | | Bond Future | 1 | 400,000 | 493.73 Member | Buy |
| 14:46:19 | R186 | On 05/02/2015 | | | Bond Future | 1 | 400,000 | 0.00 Client | Sell |
| 14:46:19 | R186 | On 05/02/2015 | | | Bond Future | 1 | 7,700,000 | 0.00 Client | Sell |
| 14:46:19 | R186 | On 05/02/2015 | | | Bond Future | 1 | 16,700,000 | 0.00 Client | Sell |
| 14:46:19 | R186 | On 05/02/2015 | | | Bond Future | 1 | 16,700,000 | 20,613.29 Member | Buy |
| 16:13:09 | R186 | On 05/02/2015 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |
| 16:13:09 | R186 | On 05/02/2015 | | | Bond Future | 1 | 5,000,000 | 6,132.13 Member | Buy |
| Total for R186 Bond Future | | | | | | 12 | 77,200,000 | 47,605.57 | |
| 11:03:07 | R207 | On 05/02/2015 | | | Bond Future | 1 | 7,000,000 | 0.00 Member | Sell |
| 11:03:07 | R207 | On 05/02/2015 | | | Bond Future | 1 | 59,600,000 | 60,578.91 Member | Buy |
| 11:14:17 | R207 | On 05/02/2015 | | | Bond Future | 1 | 9,600,000 | 9,757.68 Member | Buy |
| 11:14:17 | R207 | On 05/02/2015 | | | Bond Future | 1 | 40,000,000 | 40,656.99 Member | Buy |
| 11:14:17 | R207 | On 05/02/2015 | | | Bond Future | 1 | 9,600,000 | 0.00 Client | Sell |
| 11:14:17 | R207 | On 05/02/2015 | | | Bond Future | 1 | 3,000,000 | 3,049.27 Member | Buy |
| 11:14:17 | R207 | On 05/02/2015 | | | Bond Future | 1 | 7,000,000 | 0.00 Client | Sell |
| 11:14:17 | R207 | On 05/02/2015 | | | Bond Future | 1 | 9,600,000 | 0.00 Member | Sell |
| 11:14:17 | R207 | On 05/02/2015 | | | Bond Future | 1 | 3,000,000 | 0.00 Member | Sell |
| 11:14:17 | R207 | On 05/02/2015 | | | Bond Future | 1 | 40,000,000 | 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 |
|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|------------------------|------------|-----------|
| 11:14:17 | R207 | On 05/02/2015 | | | Bond Future | 1 | 40,000,000 | 0.00 | Member | Sell |
| 11:14:17 | R207 | On 05/02/2015 | | | Bond Future | 1 | 7,000,000 | 7,114.97 | Member | Buy |
| 11:14:17 | R207 | On 05/02/2015 | | | Bond Future | 1 | 3,000,000 | 0.00 | Client | Sell |
| Total for R207 Bond Future | | | | | | 13 | 238,400,000 | 121,157.82 | | |
| 11:03:07 | R209 | On 05/02/2015 | | | Bond Future | 1 | 2,000,000 | 1,636.55 | Member | Buy |
| 11:03:07 | R209 | On 05/02/2015 | | | Bond Future | 1 | 2,000,000 | 0.00 | Member | Sell |
| 11:15:22 | R209 | On 05/02/2015 | | | Bond Future | 1 | 2,000,000 | 0.00 | Member | Sell |
| 11:15:22 | R209 | On 05/02/2015 | | | Bond Future | 1 | 2,000,000 | 1,636.55 | Client | Buy |
| Total for R209 Bond Future | | | | | | 4 | 8,000,000 | 3,273.09 | | |
| 14:38:24 | R212 | On 05/02/2015 | | | Bond Future | 1 | 2,100,000 | 2,896.76 | Client | Buy |
| 14:38:24 | R212 | On 05/02/2015 | | | Bond Future | 1 | 5,700,000 | 0.00 | Member | Sell |
| 14:38:24 | R212 | On 05/02/2015 | | | Bond Future | 1 | 2,100,000 | 0.00 | Member | Sell |
| 14:38:24 | R212 | On 05/02/2015 | | | Bond Future | 1 | 2,100,000 | 0.00 | Member | Sell |
| 14:38:24 | R212 | On 05/02/2015 | | | Bond Future | 1 | 2,100,000 | 2,896.76 | Client | Buy |
| 14:38:24 | R212 | On 05/02/2015 | | | Bond Future | 1 | 5,700,000 | 7,862.64 | Client | Buy |
| 14:42:47 | R212 | On 05/02/2015 | | | Bond Future | 1 | 6,900,000 | 9,517.93 | Client | Buy |
| 14:42:47 | R212 | On 05/02/2015 | | | Bond Future | 1 | 6,900,000 | 0.00 | Member | Sell |
| 14:42:47 | R212 | On 05/02/2015 | | | Bond Future | 1 | 400,000 | 0.00 | Member | Sell |
| 14:42:47 | R212 | On 05/02/2015 | | | Bond Future | 1 | 400,000 | 551.76 | Client | Buy |
| 14:48:59 | R212 | On 05/02/2015 | | | Bond Future | 1 | 12,800,000 | 17,656.45 | Client | Buy |
| 14:48:59 | R212 | On 05/02/2015 | | | Bond Future | 1 | 25,100,000 | 32,020.82 | Member | Buy |
| 14:48:59 | R212 | On 05/02/2015 | | | Bond Future | 1 | 25,100,000 | 32,020.82 | Client | Buy |
| 14:48:59 | R212 | On 05/02/2015 | | | Bond Future | 1 | 25,100,000 | 0.00 | Member | Sell |
| 14:48:59 | R212 | On 05/02/2015 | | | Bond Future | 1 | 25,100,000 | 0.00 | Client | Sell |
| 14:48:59 | R212 | On 05/02/2015 | | | Bond Future | 1 | 12,800,000 | 0.00 | Member | Sell |
| Total for R212 Bond Future | | | | | | 16 | 160,400,000 | 105,423.95 | | |
| Grand Total for all Instruments | | | | | | 130 | 1,589,420,000 | 1,368,004.20 | | |