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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/02/2015

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value Trade R(000's) Type | Buy/ Sell |
|----------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------|--------------------------------------|--------------|
| 11:57:22 | GOVI | On 07/05/2015 | | | GOVI | 1 | 30,000 | 0.00 Client | Sell |
| 11:57:22 | GOVI | On 07/05/2015 | | | GOVI | 1 | 30,000 | 15,033.00 Member | Buy |
| 14:14:37 | GOVI | On 07/05/2015 | | | GOVI | 1 | 30,000 | 15,033.00 Client | Buy |
| 14:14:37 | GOVI | On 07/05/2015 | | | GOVI | 1 | 30,000 | 0.00 Member | Sell |
| Total for GOVI GOVI | | | | | | 4 | 120,000 | 30,066.00 | |
| 8:00:06 | R186 | On 07/05/2015 | 7.50 | Put | Bond Future | 1 | 12,100,000 | 0.00 Client | Sell |
| 8:00:06 | R186 | On 07/05/2015 | 7.45 | Put | Bond Future | 1 | 12,100,000 | 0.00 Client | Buy |
| 8:00:06 | R186 | On 07/05/2015 | 7.50 | Put | Bond Future | 1 | 12,100,000 | 0.00 Client | Buy |
| 8:00:06 | R186 | On 07/05/2015 | 7.45 | Put | Bond Future | 1 | 12,100,000 | 0.00 Client | Sell |
| 8:30:03 | R186 | On 07/05/2015 | | | Bond Future | 1 | 17,600,000 | 22,234.39 Client | Buy |
| 8:30:03 | R186 | On 07/05/2015 | | | Bond Future | 1 | 17,600,000 | 0.00 Client | Sell |
| 9:50:18 | R186 | On 07/05/2015 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Sell |
| 9:50:18 | R186 | On 07/05/2015 | | | Bond Future | 1 | 2,000,000 | 2,523.45 Client | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value R(000's) | Trade Type | Buy/Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|------------------------|------------|----------|
| 12:03:31 | R186 | On 07/05/2015 | | | Bond Future | 1 | 1,500,000 | 1,889.68 | Member | Buy |
| 12:03:31 | R186 | On 07/05/2015 | | | Bond Future | 1 | 3,500,000 | 0.00 | Member | Sell |
| 14:17:36 | R186 | On 07/05/2015 | | | Bond Future | 1 | 1,500,000 | 0.00 | Member | Sell |
| 14:17:36 | R186 | On 07/05/2015 | | | Bond Future | 1 | 2,000,000 | 2,519.57 | Client | Buy |
| 14:17:36 | R186 | On 07/05/2015 | | | Bond Future | 1 | 2,000,000 | 0.00 | Member | Sell |
| 14:17:36 | R186 | On 07/05/2015 | | | Bond Future | 1 | 2,000,000 | 2,519.57 | Member | Buy |
| 14:17:36 | R186 | On 07/05/2015 | | | Bond Future | 1 | 1,500,000 | 1,889.68 | Client | Buy |
| 17:40:50 | R186 | On 07/05/2015 | 7.40 | Put | Bond Future | 1 | 12,100,000 | 0.00 | Client | Buy |
| 17:40:50 | R186 | On 07/05/2015 | 7.40 | Put | Bond Future | 1 | 12,100,000 | 0.00 | Client | Sell |
| Total for R186 Bond Future | | | | | | 17 | 125,800,000 | 33,576.34 | | |
| 17:09:15 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 21,000,000 | 22,424.47 | Member | Buy |
| 17:09:15 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 31,500,000 | 33,636.71 | Member | Buy |
| 17:09:15 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 100,000 | 0.00 | Member | Sell |
| 17:09:15 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 21,000,000 | 0.00 | Client | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 600,000 | 0.00 | Client | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 1,700,000 | 0.00 | Client | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 700,000 | 0.00 | Client | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 5,300,000 | 0.00 | Client | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 400,000 | 0.00 | Client | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 3,000,000 | 3,203.50 | Member | Buy |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 1,700,000 | 0.00 | Member | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 1,100,000 | 1,174.62 | Member | Buy |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 700,000 | 0.00 | Member | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 1,800,000 | 0.00 | Member | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 400,000 | 427.13 | Member | Buy |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 1,200,000 | 1,281.40 | Member | Buy |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 600,000 | 640.70 | Member | Buy |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 1,700,000 | 1,815.31 | Member | Buy |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 400,000 | 0.00 | Client | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 3,000,000 | 0.00 | Client | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 5,300,000 | 5,659.51 | Member | Buy |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 5,200,000 | 5,552.73 | Member | Buy |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 1,200,000 | 0.00 | Member | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 5,200,000 | 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 |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------------------|---------------|--------------|
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 3,000,000 | 0.00 | Member | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 2,500,000 | 0.00 | Member | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 1,100,000 | 0.00 | Client | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 2,500,000 | 0.00 | Client | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 5,200,000 | 0.00 | Client | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 400,000 | 0.00 | Client | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 2,500,000 | 2,669.58 | Member | Buy |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 1,800,000 | 1,922.10 | Member | Buy |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 700,000 | 747.48 | Member | Buy |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 400,000 | 427.13 | Member | Buy |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 6,600,000 | 0.00 | Member | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 5,300,000 | 0.00 | Member | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 400,000 | 427.13 | Member | Buy |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 400,000 | 0.00 | Member | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 6,600,000 | 7,047.69 | Member | Buy |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 1,800,000 | 0.00 | Client | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 1,200,000 | 0.00 | Client | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 6,600,000 | 0.00 | Client | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 600,000 | 0.00 | Member | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 400,000 | 0.00 | Member | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 400,000 | 0.00 | Member | Sell |
| 17:33:30 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 1,100,000 | 0.00 | Member | Sell |
| 17:33:31 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 200,000 | 0.00 | Client | Sell |
| 17:33:31 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 300,000 | 0.00 | Member | Sell |
| 17:33:31 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 200,000 | 0.00 | Member | Sell |
| 17:33:31 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 300,000 | 0.00 | Client | Sell |
| 17:33:31 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 100,000 | 106.78 | Member | Buy |
| 17:33:31 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 100,000 | 0.00 | Client | Sell |
| 17:33:31 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 300,000 | 320.35 | Member | Buy |
| 17:33:31 | R2044 | On 07/05/2015 | | | Bond Future | 1 | 200,000 | 213.57 | Member | Buy |
| Total for R2044 Bond Future | | | | | | 54 | 168,000,000 | 89,697.89 | | |
| 8:30:08 | R207 | On 07/05/2015 | | | Bond Future | 1 | 49,200,000 | 50,866.13 | Client | Buy |
| 8:30:08 | R207 | On 07/05/2015 | | | Bond Future | 1 | 24,600,000 | 25,433.06 | Client | Buy |
| 8:30:08 | R207 | On 07/05/2015 | | | Bond Future | 1 | 24,600,000 | 0.00 | Client | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value Trade R(000's)Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|--------------------|----------------------------------|-----------|
| 8:30:08 | R207 | On 07/05/2015 | | | Bond Future | 1 | 49,200,000 | 0.00 Client | Sell |
| Total for R207 Bond Future | | | | | | 4 | 147,600,000 | 76,299.19 | |
| 8:30:08 | R208 | On 07/05/2015 | | | Bond Future | 1 | 21,100,000 | 20,909.95 Client | Buy |
| 8:30:08 | R208 | On 07/05/2015 | | | Bond Future | 1 | 21,100,000 | 0.00 Client | Sell |
| Total for R208 Bond Future | | | | | | 2 | 42,200,000 | 20,909.95 | |
| Grand Total for all Instruments | | | | | | 81 | 483,720,000 | 250,549.37 | |