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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/05/2014

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value R(000's) | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|--------------|-----------------|-------------------|---------------------------|---------------|--------------|
| 15:53:55 | ALBI | On 07/08/2014 | | Index Future | 1 | 10,000 | 0.00 | Member | Sell |
| 15:53:55 | ALBI | On 07/08/2014 | | Index Future | 1 | 10,000 | 4,578.84 | Member | Buy |
| 16:31:48 | ALBI | On 07/08/2014 | | Index Future | 1 | 10,000 | 4,575.74 | Member | Buy |
| 16:31:48 | ALBI | On 07/08/2014 | | Index Future | 1 | 10,000 | 0.00 | Client | Sell |
| Total for ALBI Index Future | | | | | 4 | 40,000 | 9,154.58 | | |
| 12:20:24 | I2038 | On 07/08/2014 | | Bond Future | 1 | 7,100,000 | 0.00 | Member | Sell |
| 12:20:24 | I2038 | On 07/08/2014 | | Bond Future | 1 | 7,100,000 | 8,507.46 | Member | Buy |
| 12:28:02 | I2038 | On 07/08/2014 | | Bond Future | 1 | 7,100,000 | 0.00 | Member | Sell |
| 12:28:02 | I2038 | On 07/08/2014 | | Bond Future | 1 | 7,100,000 | 8,507.46 | Client | Buy |
| Total for I2038 Bond Future | | | | | 4 | 28,400,000 | 17,014.92 | | |
| 11:34:52 | R186 | On 07/08/2014 | | Bond Future | 1 | 5,000,000 | 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 |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-------------------|------------------------|------------|----------|
| 11:34:52 | R186 | On 07/08/2014 | | | Bond Future | 1 | 5,000,000 | 5,959.87 | Client | Buy |
| 16:11:15 | R186 | On 07/08/2014 | | | Bond Future | 1 | 10,000,000 | 0.00 | Member | Sell |
| 16:11:15 | R186 | On 07/08/2014 | | | Bond Future | 1 | 5,000,000 | 0.00 | Member | Sell |
| 16:11:15 | R186 | On 07/08/2014 | | | Bond Future | 1 | 10,000,000 | 11,916.11 | Member | Buy |
| 16:11:15 | R186 | On 07/08/2014 | | | Bond Future | 1 | 5,000,000 | 5,956.26 | Member | Buy |
| Total for R186 Bond Future | | | | | | 6 | 40,000,000 | 23,832.24 | | |
| 15:13:05 | R203 | On 07/08/2014 | | | Bond Future | 1 | 17,900,000 | 19,083.36 | Member | Buy |
| 15:13:05 | R203 | On 07/08/2014 | | | Bond Future | 1 | 17,900,000 | 0.00 | Member | Sell |
| 15:13:05 | R203 | On 07/08/2014 | | | Bond Future | 1 | 1,169,900,000 | 0.00 | Member | Sell |
| 15:13:05 | R203 | On 07/08/2014 | | | Bond Future | 1 | 1,169,900,000 | 1,226,327.44 | Member | Buy |
| 15:34:37 | R203 | On 07/08/2014 | | | Bond Future | 1 | 700,000 | 0.00 | Member | Sell |
| 15:34:37 | R203 | On 07/08/2014 | | | Bond Future | 1 | 40,300,000 | 0.00 | Member | Sell |
| 15:34:37 | R203 | On 07/08/2014 | | | Bond Future | 1 | 30,100,000 | 32,089.90 | Member | Buy |
| 15:34:37 | R203 | On 07/08/2014 | | | Bond Future | 1 | 700,000 | 746.28 | Member | Buy |
| 15:34:37 | R203 | On 07/08/2014 | | | Bond Future | 1 | 29,400,000 | 31,343.63 | Member | Buy |
| 15:34:37 | R203 | On 07/08/2014 | | | Bond Future | 1 | 40,300,000 | 42,964.22 | Member | Buy |
| 15:34:37 | R203 | On 07/08/2014 | | | Bond Future | 1 | 40,300,000 | 42,964.22 | Client | Buy |
| 15:34:37 | R203 | On 07/08/2014 | | | Bond Future | 1 | 29,400,000 | 31,343.63 | Client | Buy |
| 15:34:37 | R203 | On 07/08/2014 | | | Bond Future | 1 | 30,100,000 | 32,089.90 | Client | Buy |
| 15:34:37 | R203 | On 07/08/2014 | | | Bond Future | 1 | 22,200,000 | 23,667.64 | Member | Buy |
| 15:34:37 | R203 | On 07/08/2014 | | | Bond Future | 1 | 29,400,000 | 0.00 | Member | Sell |
| 15:34:37 | R203 | On 07/08/2014 | | | Bond Future | 1 | 22,200,000 | 23,667.64 | Client | Buy |
| 15:34:37 | R203 | On 07/08/2014 | | | Bond Future | 1 | 30,100,000 | 0.00 | Member | Sell |
| 15:34:37 | R203 | On 07/08/2014 | | | Bond Future | 1 | 700,000 | 746.28 | Client | Buy |
| 15:34:37 | R203 | On 07/08/2014 | | | Bond Future | 1 | 22,200,000 | 0.00 | Member | Sell |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 99,700,000 | 106,291.14 | Client | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 203,000,000 | 216,420.27 | Client | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 203,000,000 | 0.00 | Member | Sell |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 17,900,000 | 0.00 | Member | Sell |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 18,200,000 | 0.00 | Member | Sell |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 7,500,000 | 7,995.82 | Client | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 38,600,000 | 41,151.83 | Client | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 470,400,000 | 501,498.00 | Client | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 27,700,000 | 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 |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|--------------------------------------|--------------|
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 93,000,000 | 99,148.20 Client | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 56,200,000 | 59,915.37 Client | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Sell |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 93,000,000 | 0.00 Member | Sell |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 4,000,000 | 0.00 Member | Sell |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 7,500,000 | 0.00 Member | Sell |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 2,600,000 | 2,771.89 Client | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 18,200,000 | 19,403.20 Client | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 99,700,000 | 0.00 Member | Sell |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 470,400,000 | 0.00 Member | Sell |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 93,000,000 | 99,148.20 Member | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 99,700,000 | 106,291.14 Member | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 470,400,000 | 501,498.00 Member | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 56,200,000 | 59,915.37 Member | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 203,000,000 | 216,420.27 Member | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 8,400,000 | 8,955.32 Member | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 27,700,000 | 29,531.24 Member | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 8,400,000 | 0.00 Member | Sell |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 38,600,000 | 0.00 Member | Sell |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 38,600,000 | 41,151.83 Member | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 4,000,000 | 4,264.44 Member | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 7,500,000 | 7,995.82 Member | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 18,200,000 | 19,403.20 Member | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 2,600,000 | 2,771.89 Member | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 8,400,000 | 8,955.32 Client | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 4,000,000 | 4,264.44 Client | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 27,700,000 | 29,531.24 Client | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 17,900,000 | 19,083.36 Client | Buy |
| 15:34:38 | R203 | On 07/08/2014 | | | Bond Future | 1 | 56,200,000 | 0.00 Member | Sell |
| 15:38:41 | R203 | On 07/08/2014 | | | Bond Future | 1 | 30,100,000 | 31,551.80 Member | Buy |
| 15:38:41 | R203 | On 07/08/2014 | | | Bond Future | 1 | 700,000 | 733.76 Member | Buy |
| 15:38:41 | R203 | On 07/08/2014 | | | Bond Future | 1 | 700,000 | 0.00 Client | Sell |
| 15:38:41 | R203 | On 07/08/2014 | | | Bond Future | 1 | 22,200,000 | 23,270.77 Member | Buy |
| 15:38:41 | R203 | On 07/08/2014 | | | Bond Future | 1 | 30,100,000 | 0.00 Client | Sell |
| 15:38:41 | R203 | On 07/08/2014 | | | Bond Future | 1 | 30,100,000 | 0.00 Member | Sell |
| 15:38:41 | R203 | On 07/08/2014 | | | Bond Future | 1 | 22,200,000 | 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 |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|-------------|------------------------|------------|-----------|
| 15:38:41 | R203 | On 07/08/2014 | | | Bond Future | 1 | 700,000 | 0.00 | Member | Sell |
| 15:38:41 | R203 | On 07/08/2014 | | | Bond Future | 1 | 22,200,000 | 0.00 | Client | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 203,000,000 | 212,791.24 | Member | Buy |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 29,400,000 | 30,818.04 | Member | Buy |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 18,200,000 | 0.00 | Client | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 203,000,000 | 0.00 | Client | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 4,000,000 | 4,192.93 | Member | Buy |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 29,400,000 | 0.00 | Member | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 40,300,000 | 0.00 | Member | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 93,000,000 | 0.00 | Member | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 99,700,000 | 104,508.80 | Member | Buy |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 7,500,000 | 7,861.75 | Member | Buy |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 4,000,000 | 0.00 | Client | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 56,200,000 | 0.00 | Client | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 8,400,000 | 0.00 | Client | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 2,600,000 | 0.00 | Member | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 40,300,000 | 0.00 | Client | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 2,600,000 | 2,725.41 | Member | Buy |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 17,900,000 | 18,763.37 | Member | Buy |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 470,400,000 | 0.00 | Client | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 18,200,000 | 19,077.84 | Member | Buy |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 38,600,000 | 0.00 | Client | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 2,600,000 | 0.00 | Client | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 99,700,000 | 0.00 | Client | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 29,400,000 | 0.00 | Client | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 470,400,000 | 493,088.66 | Member | Buy |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 27,700,000 | 29,036.05 | Member | Buy |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 7,500,000 | 0.00 | Client | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 17,900,000 | 0.00 | Client | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 27,700,000 | 0.00 | Client | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 8,400,000 | 8,805.15 | Member | Buy |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 93,000,000 | 0.00 | Client | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 40,300,000 | 42,243.78 | Member | Buy |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 56,200,000 | 58,910.68 | Member | Buy |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 38,600,000 | 0.00 | Member | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 38,600,000 | 40,461.78 | Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value Trade R(000's)Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|----------------------------------|-----------|
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 4,000,000 | 0.00 Member | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 93,000,000 | 97,485.64 Member | Buy |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 7,500,000 | 0.00 Member | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 18,200,000 | 0.00 Member | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 99,700,000 | 0.00 Member | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 470,400,000 | 0.00 Member | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 56,200,000 | 0.00 Member | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 203,000,000 | 0.00 Member | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 8,400,000 | 0.00 Member | Sell |
| 15:38:42 | R203 | On 07/08/2014 | | | Bond Future | 1 | 27,700,000 | 0.00 Member | Sell |
| Total for R203 Bond Future | | | | | | 110 | 9,359,200,000 | 4,947,138.35 | |
| Grand Total for all Instruments | | | | | | 124 | 9,427,640,000 | 4,997,140.09 | |