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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/10/2014

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value R(000's) | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|--------------|-----------------|----------------|---------------------------|---------------|--------------|
| 11:23:34 | IGOV | On 06/11/2014 | | Index Future | 1 | 50,000 | 11,029.00 | Client | Buy |
| 11:23:34 | IGOV | On 06/11/2014 | | Index Future | 1 | 50,000 | 0.00 | Member | Sell |
| Total for IGOV Index Future | | | | | 2 | 100,000 | 11,029.00 | | |
| 9:04:28 | R186 | On 06/11/2014 | | Bond Future | 1 | 10,000,000 | 0.00 | Member | Sell |
| 9:04:28 | R186 | On 06/11/2014 | | Bond Future | 1 | 10,000,000 | 12,247.63 | Member | Buy |
| 9:07:22 | R186 | On 06/11/2014 | | Bond Future | 1 | 10,000,000 | 12,247.93 | Client | Buy |
| 9:07:22 | R186 | On 06/11/2014 | | Bond Future | 1 | 10,000,000 | 0.00 | Member | Sell |
| 9:31:18 | R186 | On 06/11/2014 | | Bond Future | 1 | 10,000,000 | 12,247.63 | Member | Buy |
| 9:31:18 | R186 | On 06/11/2014 | | Bond Future | 1 | 10,000,000 | 0.00 | Member | Sell |
| 11:21:05 | R186 | On 05/02/2015 | | Bond Future | 1 | 100,000,000 | 0.00 | Member | Sell |
| 11:21:05 | R186 | On 06/11/2014 | | Bond Future | 1 | 100,000,000 | 123,089.77 | Member | Buy |
| 11:21:05 | R186 | On 06/11/2014 | | Bond Future | 1 | 100,000,000 | 0.00 | Member | Sell |
| 11:21:05 | R186 | On 05/02/2015 | | Bond Future | 1 | 100,000,000 | 119,688.54 | Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value R(000's) | Trade Type | Buy/Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|------------------------|------------|----------|
| 16:02:27 | R186 | On 06/11/2014 | | | Bond Future | 1 | 100,000,000 | 0.00 | Member | Sell |
| 16:02:27 | R186 | On 06/11/2014 | | | Bond Future | 1 | 40,000,000 | 49,235.91 | Member | Buy |
| 16:03:07 | R186 | On 05/02/2015 | | | Bond Future | 1 | 100,000,000 | 119,686.08 | Member | Buy |
| 16:03:07 | R186 | On 05/02/2015 | | | Bond Future | 1 | 40,000,000 | 0.00 | Member | Sell |
| 16:46:44 | R186 | On 06/11/2014 | | | Bond Future | 1 | 60,000,000 | 73,853.86 | Member | Buy |
| 16:46:44 | R186 | On 06/11/2014 | | | Bond Future | 1 | 60,000,000 | 73,853.86 | Client | Buy |
| 16:46:44 | R186 | On 06/11/2014 | | | Bond Future | 1 | 60,000,000 | 0.00 | Member | Sell |
| 16:46:44 | R186 | On 06/11/2014 | | | Bond Future | 1 | 40,000,000 | 0.00 | Member | Sell |
| 16:46:44 | R186 | On 06/11/2014 | | | Bond Future | 1 | 40,000,000 | 49,235.91 | Client | Buy |
| 16:47:01 | R186 | On 05/02/2015 | | | Bond Future | 1 | 40,000,000 | 47,874.43 | Member | Buy |
| 16:47:01 | R186 | On 05/02/2015 | | | Bond Future | 1 | 40,000,000 | 0.00 | Client | Sell |
| 16:47:01 | R186 | On 05/02/2015 | | | Bond Future | 1 | 60,000,000 | 71,811.65 | Member | Buy |
| 16:47:01 | R186 | On 05/02/2015 | | | Bond Future | 1 | 60,000,000 | 0.00 | Member | Sell |
| 16:47:01 | R186 | On 05/02/2015 | | | Bond Future | 1 | 60,000,000 | 0.00 | Client | Sell |
| 17:22:58 | R186 | On 06/11/2014 | | | Bond Future | 1 | 21,500,000 | 0.00 | Member | Sell |
| 17:22:58 | R186 | On 06/11/2014 | | | Bond Future | 1 | 21,500,000 | 26,457.56 | Client | Buy |
| Total for R186 Bond Future | | | | | | 26 | 1,303,000,000 | 791,530.76 | | |
| 16:11:16 | R197 | On 06/11/2014 | | | Bond Future | 1 | 4,100,000 | 11,903.86 | Member | Buy |
| 16:11:16 | R197 | On 06/11/2014 | | | Bond Future | 1 | 4,100,000 | 0.00 | Client | Sell |
| Total for R197 Bond Future | | | | | | 2 | 8,200,000 | 11,903.86 | | |
| 7:56:11 | R202 | On 06/11/2014 | | | Bond Future | 1 | 40,000,000 | 93,806.00 | Client | Buy |
| 7:56:11 | R202 | On 06/11/2014 | | | Bond Future | 1 | 40,000,000 | 0.00 | Member | Sell |
| Total for R202 Bond Future | | | | | | 2 | 80,000,000 | 93,806.00 | | |
| 11:02:40 | R209 | On 05/02/2015 | | | Bond Future | 1 | 2,600,000 | 0.00 | Member | Sell |
| 11:02:40 | R209 | On 05/02/2015 | | | Bond Future | 1 | 2,600,000 | 2,051.41 | Member | Buy |
| 11:06:16 | R209 | On 05/02/2015 | | | Bond Future | 1 | 2,600,000 | 2,051.41 | Client | Buy |
| 11:06:16 | R209 | On 05/02/2015 | | | Bond Future | 1 | 2,600,000 | 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 |
|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|----------------------------------|-----------|
| Total for R209 Bond Future | | | | | | 4 | 10,400,000 | 4,102.81 | |
| 17:10:56 | R210 | On 06/11/2014 | | | Bond Future | 1 | 1,400,000 | 2,425.65 Member | Buy |
| 17:10:56 | R210 | On 06/11/2014 | | | Bond Future | 1 | 1,400,000 | 0.00 Client | Sell |
| Total for R210 Bond Future | | | | | | 2 | 2,800,000 | 2,425.65 | |
| Grand Total for all Instruments | | | | | | 38 | 1,404,500,000 | 914,798.09 | |