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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/10/2014

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value R(000's) | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|--------------|-----------------|---------------|---------------------------|---------------|--------------|
| 12:40:03 | ALBI | On 06/11/2014 | | Index Future | 1 | 10,000 | 0.00 | Member | Sell |
| 12:40:03 | ALBI | On 06/11/2014 | | Index Future | 1 | 10,000 | 4,685.00 | Member | Buy |
| 13:46:33 | ALBI | On 06/11/2014 | | Index Future | 1 | 10,000 | 4,681.80 | Member | Buy |
| 13:46:33 | ALBI | On 06/11/2014 | | Index Future | 1 | 10,000 | 0.00 | Client | Sell |
| 17:04:56 | ALBI | On 06/11/2014 | | Index Future | 1 | 10,000 | 0.00 | Member | Sell |
| 17:04:56 | ALBI | On 06/11/2014 | | Index Future | 1 | 10,000 | 4,685.00 | Member | Buy |
| Total for ALBI Index Future | | | | | 6 | 60,000 | 14,051.80 | | |
| 10:59:19 | I2038 | On 06/11/2014 | | Bond Future | 1 | 11,400,000 | 0.00 | Member | Sell |
| 10:59:19 | I2038 | On 06/11/2014 | | Bond Future | 1 | 11,400,000 | 14,071.11 | Member | Buy |
| 11:59:23 | I2038 | On 06/11/2014 | | Bond Future | 1 | 11,400,000 | 0.00 | Member | Sell |
| 11:59:23 | I2038 | On 06/11/2014 | | Bond Future | 1 | 11,400,000 | 14,071.11 | Client | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value R(000's) | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-------------------|------------------------|------------|-----------|
| Total for I2038 Bond Future | | | | | | 4 | 45,600,000 | 28,142.23 | | |
| 10:59:19 | R186 | On 06/11/2014 | | | Bond Future | 1 | 177,000,000 | 215,840.40 | Member | Buy |
| 10:59:19 | R186 | On 05/02/2015 | | | Bond Future | 1 | 68,600,000 | 81,326.65 | Member | Buy |
| 10:59:19 | R186 | On 05/02/2015 | | | Bond Future | 1 | 7,500,000 | 0.00 | Member | Sell |
| 10:59:19 | R186 | On 06/11/2014 | | | Bond Future | 1 | 13,400,000 | 0.00 | Member | Sell |
| 11:48:54 | R186 | On 06/11/2014 | | | Bond Future | 1 | 8,200,000 | 0.00 | Member | Sell |
| 11:48:54 | R186 | On 06/11/2014 | | | Bond Future | 1 | 3,600,000 | 0.00 | Member | Sell |
| 11:48:54 | R186 | On 06/11/2014 | | | Bond Future | 1 | 8,200,000 | 0.00 | Client | Sell |
| 11:48:54 | R186 | On 06/11/2014 | | | Bond Future | 1 | 110,500,000 | 134,747.82 | Member | Buy |
| 11:48:54 | R186 | On 06/11/2014 | | | Bond Future | 1 | 16,400,000 | 0.00 | Member | Sell |
| 11:48:54 | R186 | On 06/11/2014 | | | Bond Future | 1 | 24,900,000 | 0.00 | Member | Sell |
| 11:48:54 | R186 | On 06/11/2014 | | | Bond Future | 1 | 3,600,000 | 4,389.97 | Member | Buy |
| 11:48:54 | R186 | On 06/11/2014 | | | Bond Future | 1 | 13,400,000 | 0.00 | Client | Sell |
| 11:48:54 | R186 | On 06/11/2014 | | | Bond Future | 1 | 110,500,000 | 0.00 | Client | Sell |
| 11:48:54 | R186 | On 06/11/2014 | | | Bond Future | 1 | 3,600,000 | 0.00 | Client | Sell |
| 11:48:54 | R186 | On 06/11/2014 | | | Bond Future | 1 | 110,500,000 | 0.00 | Member | Sell |
| 11:48:54 | R186 | On 06/11/2014 | | | Bond Future | 1 | 24,900,000 | 0.00 | Client | Sell |
| 11:48:54 | R186 | On 06/11/2014 | | | Bond Future | 1 | 24,900,000 | 30,363.99 | Member | Buy |
| 11:48:54 | R186 | On 06/11/2014 | | | Bond Future | 1 | 13,400,000 | 16,340.46 | Member | Buy |
| 11:48:54 | R186 | On 06/11/2014 | | | Bond Future | 1 | 8,200,000 | 9,999.39 | Member | Buy |
| 11:48:54 | R186 | On 06/11/2014 | | | Bond Future | 1 | 16,400,000 | 19,998.77 | Member | Buy |
| 11:48:54 | R186 | On 06/11/2014 | | | Bond Future | 1 | 16,400,000 | 0.00 | Client | Sell |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 4,100,000 | 0.00 | Client | Sell |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 1,500,000 | 1,778.28 | Member | Buy |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 1,500,000 | 0.00 | Client | Sell |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 500,000 | 0.00 | Client | Sell |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 4,100,000 | 4,860.63 | Member | Buy |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 7,500,000 | 0.00 | Client | Sell |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 7,500,000 | 8,891.40 | Member | Buy |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 7,000,000 | 8,298.64 | Member | Buy |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 1,200,000 | 1,422.62 | Member | Buy |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 6,100,000 | 0.00 | Client | Sell |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 3,600,000 | 4,267.87 | Member | Buy |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 23,800,000 | 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 |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|------------------------------|--------|-----------|
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 4,200,000 | 0.00 | Client | Sell |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 5,500,000 | 0.00 | Client | Sell |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 500,000 | 592.76 | Member | Buy |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 23,800,000 | 28,215.37 | Member | Buy |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 4,200,000 | 4,979.18 | Member | Buy |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 5,500,000 | 6,520.36 | Member | Buy |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 6,100,000 | 7,231.67 | Member | Buy |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 3,600,000 | 0.00 | Member | Sell |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 3,600,000 | 0.00 | Member | Sell |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 6,100,000 | 0.00 | Member | Sell |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 23,800,000 | 0.00 | Member | Sell |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 1,500,000 | 0.00 | Member | Sell |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 1,200,000 | 0.00 | Client | Sell |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 4,100,000 | 0.00 | Member | Sell |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 1,200,000 | 0.00 | Member | Sell |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 3,600,000 | 0.00 | Client | Sell |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 3,600,000 | 0.00 | Client | Sell |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 7,000,000 | 0.00 | Client | Sell |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 7,000,000 | 0.00 | Member | Sell |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 3,600,000 | 4,267.87 | Member | Buy |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 4,200,000 | 0.00 | Member | Sell |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 5,500,000 | 0.00 | Member | Sell |
| 11:52:20 | R186 | On 05/02/2015 | | | Bond Future | 1 | 500,000 | 0.00 | Member | Sell |
| 14:14:55 | R186 | On 06/11/2014 | | | Bond Future | 1 | 10,000,000 | 0.00 | Member | Sell |
| 14:14:55 | R186 | On 06/11/2014 | | | Bond Future | 1 | 10,000,000 | 12,248.19 | Member | Buy |
| Total for R186 Bond Future | | | | | | 58 | 1,002,400,000 | 606,582.30 | | |
| 12:40:03 | R2048 | On 06/11/2014 | | | Bond Future | 1 | 1,800,000 | 0.00 | Member | Sell |
| 12:40:03 | R2048 | On 06/11/2014 | | | Bond Future | 1 | 1,800,000 | 1,804.16 | Member | Buy |
| 13:46:09 | R2048 | On 06/11/2014 | | | Bond Future | 1 | 1,800,000 | 1,803.69 | Member | Buy |
| 13:46:09 | R2048 | On 06/11/2014 | | | Bond Future | 1 | 1,800,000 | 0.00 | Client | Sell |
| Total for R2048 Bond Future | | | | | | 4 | 7,200,000 | 3,607.85 | | |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value R(000's) | Trade Type | Buy/Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|------------|------------------------|------------|----------|
| 10:59:19 | R207 | On 05/02/2015 | | | Bond Future | 1 | 83,600,000 | 0.00 | Member | Sell |
| 10:59:19 | R207 | On 06/11/2014 | | | Bond Future | 1 | 28,600,000 | 0.00 | Member | Sell |
| 10:59:19 | R207 | On 06/11/2014 | | | Bond Future | 1 | 28,600,000 | 28,854.79 | Member | Buy |
| 10:59:19 | R207 | On 05/02/2015 | | | Bond Future | 1 | 83,600,000 | 82,652.57 | Member | Buy |
| 11:57:55 | R207 | On 06/11/2014 | | | Bond Future | 1 | 83,600,000 | 0.00 | Member | Sell |
| 11:57:55 | R207 | On 06/11/2014 | | | Bond Future | 1 | 28,600,000 | 28,854.79 | Member | Buy |
| 11:57:55 | R207 | On 05/02/2015 | | | Bond Future | 1 | 83,600,000 | 82,652.57 | Member | Buy |
| 11:57:55 | R207 | On 05/02/2015 | | | Bond Future | 1 | 28,600,000 | 0.00 | Member | Sell |
| 11:57:55 | R207 | On 05/02/2015 | | | Bond Future | 1 | 28,600,000 | 28,275.88 | Member | Buy |
| 11:57:55 | R207 | On 05/02/2015 | | | Bond Future | 1 | 83,600,000 | 0.00 | Member | Sell |
| 11:57:55 | R207 | On 06/11/2014 | | | Bond Future | 1 | 28,600,000 | 0.00 | Member | Sell |
| 11:57:55 | R207 | On 06/11/2014 | | | Bond Future | 1 | 6,600,000 | 6,658.80 | Member | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 8,400,000 | 8,474.83 | Member | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 8,400,000 | 0.00 | Member | Sell |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 7,300,000 | 7,365.03 | Member | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 7,300,000 | 0.00 | Member | Sell |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 7,300,000 | 7,365.03 | Client | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 10,000,000 | 10,089.09 | Client | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 4,900,000 | 0.00 | Member | Sell |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 4,300,000 | 4,338.31 | Client | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 6,600,000 | 6,658.80 | Client | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 4,900,000 | 4,943.65 | Client | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 8,400,000 | 8,474.83 | Client | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 4,300,000 | 0.00 | Member | Sell |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 1,400,000 | 1,412.47 | Client | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 5,000,000 | 5,044.54 | Client | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 9,000,000 | 0.00 | Member | Sell |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 20,000,000 | 0.00 | Member | Sell |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 6,600,000 | 0.00 | Member | Sell |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 5,000,000 | 0.00 | Member | Sell |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 10,000,000 | 0.00 | Member | Sell |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 4,300,000 | 0.00 | Member | Sell |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 1,400,000 | 0.00 | Member | Sell |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 1,800,000 | 0.00 | Member | Sell |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 600,000 | 605.35 | Client | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 5,000,000 | 5,044.54 | Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value Trade R(000's)Type | Buy/ Sell |
|--|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|-------------------------------------|--------------|
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 9,000,000 | 9,080.18 Member | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 10,000,000 | 10,089.09 Member | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 4,300,000 | 4,338.31 Member | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 1,400,000 | 1,412.47 Member | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 600,000 | 605.35 Member | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 600,000 | 0.00 Member | Sell |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 20,000,000 | 20,178.18 Member | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 1,800,000 | 1,816.04 Member | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 1,800,000 | 1,816.04 Client | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 4,900,000 | 4,943.65 Member | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 20,000,000 | 20,178.18 Client | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 4,300,000 | 4,338.31 Client | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 4,300,000 | 4,338.31 Member | Buy |
| 12:08:00 | R207 | On 06/11/2014 | | | Bond Future | 1 | 9,000,000 | 9,080.18 Client | Buy |
| 12:11:19 | R207 | On 05/02/2015 | | | Bond Future | 1 | 28,600,000 | 0.00 Member | Sell |
| 12:11:19 | R207 | On 05/02/2015 | | | Bond Future | 1 | 28,600,000 | 28,275.88 Client | Buy |
| Total for R207 Bond Future | | | | | | 52 | 897,600,000 | 448,256.03 | |
| Grand Total for all Instruments | | | | | | 124 | 1,952,860,000 | 1,100,640.20 | |