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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/03/2015

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value R(000's) | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|-------------------|---------------------------|---------------|--------------|
| 10:33:05 | R186 | On 07/05/2015 | | Bond Future | 1 | 4,000,000 | 5,014.07 | Member | Buy |
| 10:33:05 | R186 | On 07/05/2015 | | Bond Future | 1 | 4,000,000 | 0.00 | Client | Sell |
| Total for R186 Bond Future | | | | | 2 | 8,000,000 | 5,014.07 | | |
| 11:48:51 | R2023 | On 07/05/2015 | | Bond Future | 1 | 1,000,000 | 1,031.32 | Member | Buy |
| 11:48:51 | R2023 | On 07/05/2015 | | Bond Future | 1 | 1,000,000 | 0.00 | Client | Sell |
| 17:03:34 | R2023 | On 07/05/2015 | | Bond Future | 1 | 4,800,000 | 0.00 | Member | Sell |
| 17:03:34 | R2023 | On 07/05/2015 | | Bond Future | 1 | 4,800,000 | 4,921.59 | Member | Buy |
| 17:05:51 | R2023 | On 07/05/2015 | | Bond Future | 1 | 4,800,000 | 0.00 | Client | Sell |
| 17:05:51 | R2023 | On 07/05/2015 | | Bond Future | 1 | 4,800,000 | 4,921.59 | Member | Buy |
| Total for R2023 Bond Future | | | | | 6 | 21,200,000 | 10,874.50 | | |
| 14:25:48 | R2048 | On 07/05/2015 | | Bond Future | 1 | 61,600,000 | 65,001.35 | Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Premium Value Trade R(000's)Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|--------------------|----------------------------------|-----------|
| 14:25:48 | R2048 | On 07/05/2015 | | | Bond Future | 1 | 60,000,000 | 0.00 Member | Sell |
| 14:32:55 | R2048 | On 07/05/2015 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Sell |
| 14:32:55 | R2048 | On 07/05/2015 | | | Bond Future | 1 | 60,000,000 | 63,313.00 Member | Buy |
| 14:32:55 | R2048 | On 07/05/2015 | | | Bond Future | 1 | 60,000,000 | 0.00 Client | Sell |
| 14:32:55 | R2048 | On 07/05/2015 | | | Bond Future | 1 | 1,600,000 | 1,688.35 Member | Buy |
| 14:32:55 | R2048 | On 07/05/2015 | | | Bond Future | 1 | 1,600,000 | 0.00 Client | Sell |
| Total for R2048 Bond Future | | | | | | 7 | 246,400,000 | 130,002.70 | |
| 16:43:52 | R208 | On 07/05/2015 | | | Bond Future | 1 | 12,200,000 | 0.00 Member | Sell |
| 16:43:52 | R208 | On 07/05/2015 | | | Bond Future | 1 | 12,200,000 | 11,933.11 Member | Buy |
| 17:04:03 | R208 | On 07/05/2015 | | | Bond Future | 1 | 12,200,000 | 11,933.11 Member | Buy |
| 17:04:03 | R208 | On 07/05/2015 | | | Bond Future | 1 | 12,200,000 | 0.00 Client | Sell |
| Total for R208 Bond Future | | | | | | 4 | 48,800,000 | 23,866.22 | |
| 10:40:00 | R210 | On 07/05/2015 | | | Bond Future | 1 | 200,000 | 349.67 Client | Buy |
| 10:40:00 | R210 | On 07/05/2015 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| Total for R210 Bond Future | | | | | | 2 | 400,000 | 349.67 | |
| Grand Total for all Instruments | | | | | | 21 | 324,800,000 | 170,107.16 | |