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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/07/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:05:19	ALBI	On 07/08/2014		Index Future	1	500,000	0.00	Member	Sell
16:05:19	ALBI	On 06/11/2014		Index Future	1	500,000	232,880.50	Member	Buy
16:05:19	ALBI	On 07/08/2014		Index Future	1	500,000	229,287.50	Member	Buy
16:05:19	ALBI	On 06/11/2014		Index Future	1	500,000	0.00	Member	Sell
16:07:30	ALBI	On 06/11/2014		Index Future	1	110,000	51,287.28	Member	Buy
16:07:30	ALBI	On 06/11/2014		Index Future	1	110,000	0.00	Member	Sell
16:19:55	ALBI	On 07/08/2014		Index Future	1	500,000	0.00	Client	Sell
16:19:55	ALBI	On 07/08/2014		Index Future	1	500,000	229,287.50	Member	Buy
16:20:18	ALBI	On 06/11/2014		Index Future	1	500,000	232,940.50	Client	Buy
16:20:18	ALBI	On 06/11/2014		Index Future	1	500,000	0.00	Member	Sell
16:20:44	ALBI	On 06/11/2014		Index Future	1	50,000	23,318.40	Member	Buy
16:20:44	ALBI	On 06/11/2014		Index Future	1	110,000	0.00	Member	Sell
17:00:38	ALBI	On 06/11/2014		Index Future	1	60,000	27,982.08	Client	Buy
17:00:38	ALBI	On 06/11/2014		Index Future	1	50,000	0.00	Member	Sell
17:00:38	ALBI	On 06/11/2014		Index Future	1	50,000	23,318.40	Client	Buy
17:00:38	ALBI	On 06/11/2014		Index Future	1	60,000	27,982.08	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
17:00:38	ALBI	On 06/11/2014			Index Future	1	60,000	0.00	Member	Sell
Total for ALBI Index Future						17	4,660,000	1,078,284.24		
12:50:59	IGOV	On 07/08/2014			Index Future	1	1,600,000	347,156.80	Member	Buy
12:50:59	IGOV	On 07/08/2014			Index Future	1	1,600,000	0.00	Client	Sell
Total for IGOV Index Future						2	3,200,000	347,156.80		
11:19:57	R186	On 06/11/2014			Bond Future	1	200,000	241.49	Client	Buy
11:19:57	R186	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
15:40:07	R186	On 07/08/2014			Bond Future	1	75,000,000	0.00	Member	Sell
15:40:07	R186	On 06/11/2014			Bond Future	1	75,000,000	90,572.83	Member	Buy
15:40:07	R186	On 06/11/2014			Bond Future	1	75,000,000	0.00	Member	Sell
15:40:07	R186	On 07/08/2014			Bond Future	1	75,000,000	89,222.66	Member	Buy
Total for R186 Bond Future						6	300,400,000	180,036.97		
12:50:59	R202	On 06/11/2014			Bond Future	1	152,000,000	0.00	Member	Sell
12:50:59	R202	On 06/11/2014			Bond Future	1	152,000,000	358,131.76	Client	Buy
Total for R202 Bond Future						2	304,000,000	358,131.76		
15:40:07	R2023	On 06/11/2014			Bond Future	1	105,000,000	0.00	Member	Sell
15:40:07	R2023	On 07/08/2014			Bond Future	1	105,000,000	107,101.24	Member	Buy
15:40:07	R2023	On 07/08/2014			Bond Future	1	105,000,000	0.00	Member	Sell
15:40:07	R2023	On 06/11/2014			Bond Future	1	105,000,000	104,662.79	Member	Buy
Total for R2023 Bond Future						4	420,000,000	211,764.03		
15:40:07	R2037	On 07/08/2014			Bond Future	1	37,000,000	35,572.87	Member	Buy
15:40:07	R2037	On 06/11/2014			Bond Future	1	37,000,000	0.00	Member	Sell
15:40:07	R2037	On 06/11/2014			Bond Future	1	37,000,000	36,131.03	Member	Buy
15:40:07	R2037	On 07/08/2014			Bond Future	1	37,000,000	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
Total for R2037 Bond Future						4	148,000,000	71,703.90		
13:00:34	R2044	On 06/11/2014			Bond Future	1	7,300,000	0.00	Member	Sell
13:00:34	R2044	On 06/11/2014			Bond Future	1	5,000,000	4,959.09	Member	Buy
13:08:33	R2044	On 06/11/2014			Bond Future	1	2,300,000	2,281.18	Member	Buy
13:08:33	R2044	On 06/11/2014			Bond Future	1	2,300,000	2,281.18	Client	Buy
13:08:33	R2044	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
13:08:33	R2044	On 06/11/2014			Bond Future	1	2,300,000	0.00	Member	Sell
13:08:33	R2044	On 06/11/2014			Bond Future	1	5,000,000	4,959.09	Client	Buy
Total for R2044 Bond Future						7	29,200,000	14,480.54		
12:02:47	R2048	On 06/11/2014			Bond Future	1	13,300,000	0.00	Member	Sell
12:02:47	R2048	On 06/11/2014			Bond Future	1	2,300,000	2,262.38	Member	Buy
12:14:45	R2048	On 06/11/2014			Bond Future	1	1,200,000	1,180.37	Member	Buy
12:14:45	R2048	On 06/11/2014			Bond Future	1	1,600,000	1,573.83	Member	Buy
12:14:45	R2048	On 06/11/2014			Bond Future	1	300,000	295.09	Client	Buy
12:14:45	R2048	On 06/11/2014			Bond Future	1	300,000	295.09	Member	Buy
12:14:45	R2048	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
12:14:45	R2048	On 06/11/2014			Bond Future	1	400,000	393.46	Client	Buy
12:14:45	R2048	On 06/11/2014			Bond Future	1	300,000	0.00	Member	Sell
12:14:45	R2048	On 06/11/2014			Bond Future	1	2,100,000	0.00	Member	Sell
12:14:45	R2048	On 06/11/2014			Bond Future	1	1,900,000	1,868.92	Client	Buy
12:14:45	R2048	On 06/11/2014			Bond Future	1	1,100,000	0.00	Member	Sell
12:14:45	R2048	On 06/11/2014			Bond Future	1	1,200,000	0.00	Member	Sell
12:14:45	R2048	On 06/11/2014			Bond Future	1	1,200,000	1,180.37	Client	Buy
12:14:45	R2048	On 06/11/2014			Bond Future	1	1,900,000	0.00	Member	Sell
12:14:45	R2048	On 06/11/2014			Bond Future	1	1,600,000	0.00	Member	Sell
12:14:45	R2048	On 06/11/2014			Bond Future	1	1,200,000	1,180.37	Client	Buy
12:14:45	R2048	On 06/11/2014			Bond Future	1	2,300,000	2,262.38	Client	Buy
12:14:45	R2048	On 06/11/2014			Bond Future	1	1,100,000	1,082.01	Client	Buy
12:14:45	R2048	On 06/11/2014			Bond Future	1	1,200,000	0.00	Member	Sell
12:14:45	R2048	On 06/11/2014			Bond Future	1	1,600,000	1,573.83	Client	Buy
12:14:45	R2048	On 06/11/2014			Bond Future	1	1,100,000	1,082.01	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
12:14:45	R2048	On 06/11/2014			Bond Future	1	400,000	393.46	Member	Buy
12:14:45	R2048	On 06/11/2014			Bond Future	1	2,300,000	0.00	Member	Sell
12:14:45	R2048	On 06/11/2014			Bond Future	1	2,100,000	2,065.65	Client	Buy
12:14:45	R2048	On 06/11/2014			Bond Future	1	100,000	98.36	Client	Buy
12:14:45	R2048	On 06/11/2014			Bond Future	1	1,100,000	0.00	Member	Sell
12:14:45	R2048	On 06/11/2014			Bond Future	1	2,100,000	2,065.65	Member	Buy
12:14:45	R2048	On 06/11/2014			Bond Future	1	1,200,000	1,180.37	Member	Buy
12:14:45	R2048	On 06/11/2014			Bond Future	1	1,100,000	1,082.01	Member	Buy
12:14:45	R2048	On 06/11/2014			Bond Future	1	1,100,000	1,082.01	Member	Buy
12:14:45	R2048	On 06/11/2014			Bond Future	1	1,900,000	1,868.92	Member	Buy
12:14:45	R2048	On 06/11/2014			Bond Future	1	100,000	98.36	Member	Buy
12:14:45	R2048	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
Total for R2048 Bond Future						34	53,200,000	26,164.89		
11:19:57	R213	On 06/11/2014			Bond Future	1	200,000	172.75	Client	Buy
11:19:57	R213	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
Total for R213 Bond Future						2	400,000	172.75		
9:13:49	R214	On 07/08/2014			Bond Future	1	5,000,000	3,920.67	Member	Buy
9:13:49	R214	On 07/08/2014			Bond Future	1	5,000,000	0.00	Member	Sell
15:40:07	R214	On 06/11/2014			Bond Future	1	30,000,000	0.00	Member	Sell
15:40:07	R214	On 07/08/2014			Bond Future	1	30,000,000	23,503.12	Member	Buy
15:40:07	R214	On 07/08/2014			Bond Future	1	30,000,000	0.00	Member	Sell
15:40:07	R214	On 06/11/2014			Bond Future	1	30,000,000	22,884.89	Member	Buy
Total for R214 Bond Future						6	130,000,000	50,308.68		
Grand Total for all Instruments						84	1,393,060,000	2,338,204.55		