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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/07/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:57:18	I2038	On 06/11/2014		Bond Future	1	1,000,000	0.00	Member	Sell
11:57:18	I2038	On 06/11/2014		Bond Future	1	90,000,000	110,941.20	Member	Buy
12:14:11	I2038	On 06/11/2014		Bond Future	1	3,100,000	3,821.31	Member	Buy
12:14:11	I2038	On 06/11/2014		Bond Future	1	100,000	123.27	Member	Buy
12:14:11	I2038	On 06/11/2014		Bond Future	1	8,100,000	0.00	Client	Sell
12:14:11	I2038	On 06/11/2014		Bond Future	1	500,000	0.00	Client	Sell
12:14:11	I2038	On 06/11/2014		Bond Future	1	200,000	0.00	Client	Sell
12:14:11	I2038	On 06/11/2014		Bond Future	1	500,000	616.34	Member	Buy
12:14:11	I2038	On 06/11/2014		Bond Future	1	16,600,000	20,462.49	Member	Buy
12:14:11	I2038	On 06/11/2014		Bond Future	1	16,600,000	0.00	Client	Sell
12:14:11	I2038	On 06/11/2014		Bond Future	1	400,000	0.00	Client	Sell
12:14:11	I2038	On 06/11/2014		Bond Future	1	900,000	1,109.41	Member	Buy
12:14:11	I2038	On 06/11/2014		Bond Future	1	3,600,000	0.00	Client	Sell
12:14:11	I2038	On 06/11/2014		Bond Future	1	7,100,000	8,752.03	Member	Buy
12:14:11	I2038	On 06/11/2014		Bond Future	1	500,000	0.00	Member	Sell
12:14:11	I2038	On 06/11/2014		Bond Future	1	300,000	369.80	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	2,400,000	0.00	Client	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	100,000	123.27	Member	Buy
12:14:11	I2038	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	8,100,000	9,984.71	Member	Buy
12:14:11	I2038	On 06/11/2014			Bond Future	1	1,100,000	1,355.95	Member	Buy
12:14:11	I2038	On 06/11/2014			Bond Future	1	1,100,000	0.00	Client	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	400,000	493.07	Member	Buy
12:14:11	I2038	On 06/11/2014			Bond Future	1	3,100,000	0.00	Client	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	300,000	0.00	Client	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	200,000	246.54	Member	Buy
12:14:11	I2038	On 06/11/2014			Bond Future	1	400,000	0.00	Client	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	200,000	0.00	Client	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	100,000	0.00	Client	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	2,400,000	2,958.43	Member	Buy
12:14:11	I2038	On 06/11/2014			Bond Future	1	900,000	0.00	Member	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	200,000	246.54	Member	Buy
12:14:11	I2038	On 06/11/2014			Bond Future	1	200,000	0.00	Client	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	2,400,000	0.00	Member	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	300,000	0.00	Member	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	34,000,000	0.00	Member	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	7,100,000	0.00	Client	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	900,000	0.00	Client	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	200,000	0.00	Client	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	34,000,000	41,911.12	Member	Buy
12:14:11	I2038	On 06/11/2014			Bond Future	1	7,100,000	0.00	Member	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	16,600,000	0.00	Member	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	3,600,000	0.00	Member	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	3,100,000	0.00	Member	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	3,600,000	4,437.65	Member	Buy
12:14:11	I2038	On 06/11/2014			Bond Future	1	400,000	493.07	Member	Buy
12:14:11	I2038	On 06/11/2014			Bond Future	1	400,000	493.07	Member	Buy
12:14:11	I2038	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	34,000,000	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
12:14:11	I2038	On 06/11/2014			Bond Future	1	200,000	246.54 Member	Buy
12:14:11	I2038	On 06/11/2014			Bond Future	1	400,000	0.00 Client	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	200,000	246.54 Member	Buy
12:14:11	I2038	On 06/11/2014			Bond Future	1	8,100,000	0.00 Member	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	200,000	0.00 Member	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	100,000	0.00 Member	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	1,100,000	0.00 Member	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	400,000	0.00 Member	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	400,000	0.00 Member	Sell
12:14:11	I2038	On 06/11/2014			Bond Future	1	100,000	0.00 Client	Sell
12:20:01	I2038	On 06/11/2014			Bond Future	1	2,100,000	2,588.63 Member	Buy
12:20:01	I2038	On 06/11/2014			Bond Future	1	2,100,000	0.00 Member	Sell
12:20:01	I2038	On 06/11/2014			Bond Future	1	800,000	0.00 Member	Sell
12:20:01	I2038	On 06/11/2014			Bond Future	1	2,100,000	0.00 Client	Sell
12:20:01	I2038	On 06/11/2014			Bond Future	1	6,200,000	0.00 Client	Sell
12:20:01	I2038	On 06/11/2014			Bond Future	1	800,000	0.00 Client	Sell
12:20:01	I2038	On 06/11/2014			Bond Future	1	6,200,000	7,642.62 Member	Buy
12:20:01	I2038	On 06/11/2014			Bond Future	1	800,000	986.14 Member	Buy
12:20:01	I2038	On 06/11/2014			Bond Future	1	6,200,000	0.00 Member	Sell
12:20:02	I2038	On 06/11/2014			Bond Future	1	1,000,000	1,232.68 Member	Buy
12:20:02	I2038	On 06/11/2014			Bond Future	1	1,000,000	0.00 Client	Sell
Total for I2038 Bond Future						73	360,000,000	221,882.40	
10:58:33	R186	On 07/08/2014			Bond Future	1	150,000,000	176,059.35 Member	Buy
10:58:33	R186	On 07/08/2014			Bond Future	1	150,000,000	0.00 Member	Sell
11:48:58	R186	On 07/08/2014			Bond Future	1	150,000,000	0.00 Member	Sell
11:48:58	R186	On 07/08/2014			Bond Future	1	150,000,000	176,059.35 Client	Buy
Total for R186 Bond Future						4	600,000,000	352,118.70	
Grand Total for all Instruments						77	960,000,000	574,001.10	