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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/07/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:20:28	I2038	On 07/08/2014		Bond Future	1	4,600,000	5,608.23	Member	Buy
16:20:28	I2038	On 07/08/2014		Bond Future	1	4,600,000	0.00	Member	Sell
16:27:02	I2038	On 07/08/2014		Bond Future	1	4,600,000	5,608.23	Member	Buy
16:27:02	I2038	On 07/08/2014		Bond Future	1	4,600,000	0.00	Client	Sell
Total for I2038 Bond Future					4	18,400,000	11,216.46		
15:07:39	R186	On 07/08/2014		Bond Future	1	2,000,000	2,357.22	Client	Buy
15:07:39	R186	On 07/08/2014		Bond Future	1	2,000,000	0.00	Member	Sell
Total for R186 Bond Future					2	4,000,000	2,357.22		
16:20:28	R202	On 07/08/2014		Bond Future	1	3,500,000	8,035.21	Member	Buy
16:20:28	R202	On 07/08/2014		Bond Future	1	3,500,000	0.00	Member	Sell
16:27:21	R202	On 07/08/2014		Bond Future	1	3,500,000	8,035.21	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
16:27:21	R202	On 07/08/2014			Bond Future	1	3,500,000	0.00	Client	Sell
Total for R202 Bond Future						4	14,000,000	16,070.42		
15:12:08	R2048	On 06/11/2014			Bond Future	1	41,600,000	0.00	Member	Sell
15:12:08	R2048	On 06/11/2014			Bond Future	1	2,500,000	2,450.09	Member	Buy
15:35:31	R2048	On 06/11/2014			Bond Future	1	9,900,000	9,702.36	Client	Buy
15:35:31	R2048	On 06/11/2014			Bond Future	1	2,400,000	0.00	Member	Sell
15:35:31	R2048	On 06/11/2014			Bond Future	1	2,400,000	2,352.09	Client	Buy
15:35:31	R2048	On 06/11/2014			Bond Future	1	700,000	0.00	Member	Sell
15:35:31	R2048	On 06/11/2014			Bond Future	1	4,400,000	4,312.16	Client	Buy
15:35:31	R2048	On 06/11/2014			Bond Future	1	4,400,000	4,312.16	Member	Buy
15:35:31	R2048	On 06/11/2014			Bond Future	1	4,400,000	0.00	Member	Sell
15:35:31	R2048	On 06/11/2014			Bond Future	1	700,000	686.03	Member	Buy
15:35:31	R2048	On 06/11/2014			Bond Future	1	2,400,000	2,352.09	Member	Buy
15:35:31	R2048	On 06/11/2014			Bond Future	1	700,000	686.03	Client	Buy
15:35:31	R2048	On 06/11/2014			Bond Future	1	4,300,000	4,214.15	Client	Buy
15:35:31	R2048	On 06/11/2014			Bond Future	1	4,200,000	4,116.15	Member	Buy
15:35:31	R2048	On 06/11/2014			Bond Future	1	4,300,000	4,214.15	Member	Buy
15:35:31	R2048	On 06/11/2014			Bond Future	1	4,300,000	0.00	Member	Sell
15:35:31	R2048	On 06/11/2014			Bond Future	1	9,900,000	9,702.36	Member	Buy
15:35:31	R2048	On 06/11/2014			Bond Future	1	4,200,000	0.00	Member	Sell
15:35:31	R2048	On 06/11/2014			Bond Future	1	9,900,000	0.00	Member	Sell
15:35:31	R2048	On 06/11/2014			Bond Future	1	4,200,000	4,116.15	Client	Buy
15:35:32	R2048	On 06/11/2014			Bond Future	1	4,600,000	0.00	Member	Sell
15:35:32	R2048	On 06/11/2014			Bond Future	1	800,000	784.03	Member	Buy
15:35:32	R2048	On 06/11/2014			Bond Future	1	800,000	0.00	Member	Sell
15:35:32	R2048	On 06/11/2014			Bond Future	1	300,000	294.01	Member	Buy
15:35:32	R2048	On 06/11/2014			Bond Future	1	4,600,000	4,508.17	Member	Buy
15:35:32	R2048	On 06/11/2014			Bond Future	1	2,100,000	2,058.08	Member	Buy
15:35:32	R2048	On 06/11/2014			Bond Future	1	300,000	294.01	Client	Buy
15:35:32	R2048	On 06/11/2014			Bond Future	1	300,000	0.00	Member	Sell
15:35:32	R2048	On 06/11/2014			Bond Future	1	3,200,000	0.00	Member	Sell
15:35:32	R2048	On 06/11/2014			Bond Future	1	2,500,000	0.00	Member	Sell
15:35:32	R2048	On 06/11/2014			Bond Future	1	2,100,000	0.00	Member	Sell
15:35:32	R2048	On 06/11/2014			Bond Future	1	4,600,000	4,508.17	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/Sell
15:35:32	R2048	On 06/11/2014			Bond Future	1	2,200,000	2,156.08	Client	Buy
15:35:32	R2048	On 06/11/2014			Bond Future	1	3,200,000	3,136.11	Client	Buy
15:35:32	R2048	On 06/11/2014			Bond Future	1	2,500,000	2,450.09	Client	Buy
15:35:32	R2048	On 06/11/2014			Bond Future	1	2,200,000	2,156.08	Member	Buy
15:35:32	R2048	On 06/11/2014			Bond Future	1	2,100,000	2,058.08	Client	Buy
15:35:32	R2048	On 06/11/2014			Bond Future	1	3,200,000	3,136.11	Member	Buy
15:35:32	R2048	On 06/11/2014			Bond Future	1	2,200,000	0.00	Member	Sell
15:35:32	R2048	On 06/11/2014			Bond Future	1	800,000	784.03	Client	Buy
Total for R2048 Bond Future						40	166,400,000	81,538.99		
15:22:10	R213	On 07/08/2014			Bond Future	1	2,000,000	0.00	Member	Sell
15:22:10	R213	On 07/08/2014			Bond Future	1	180,000,000	157,338.22	Member	Buy
17:06:27	R213	On 07/08/2014			Bond Future	1	46,600,000	0.00	Client	Sell
17:06:27	R213	On 07/08/2014			Bond Future	1	46,600,000	0.00	Member	Sell
17:06:27	R213	On 07/08/2014			Bond Future	1	46,600,000	40,733.12	Member	Buy
17:06:28	R213	On 07/08/2014			Bond Future	1	107,700,000	94,140.70	Member	Buy
17:06:28	R213	On 07/08/2014			Bond Future	1	2,000,000	0.00	Client	Sell
17:06:28	R213	On 07/08/2014			Bond Future	1	5,800,000	5,069.79	Member	Buy
17:06:28	R213	On 07/08/2014			Bond Future	1	107,700,000	0.00	Client	Sell
17:06:28	R213	On 07/08/2014			Bond Future	1	5,500,000	0.00	Member	Sell
17:06:28	R213	On 07/08/2014			Bond Future	1	7,100,000	0.00	Member	Sell
17:06:28	R213	On 07/08/2014			Bond Future	1	5,500,000	0.00	Client	Sell
17:06:28	R213	On 07/08/2014			Bond Future	1	5,300,000	0.00	Client	Sell
17:06:28	R213	On 07/08/2014			Bond Future	1	5,800,000	0.00	Client	Sell
17:06:28	R213	On 07/08/2014			Bond Future	1	7,100,000	0.00	Client	Sell
17:06:28	R213	On 07/08/2014			Bond Future	1	5,800,000	0.00	Member	Sell
17:06:28	R213	On 07/08/2014			Bond Future	1	5,300,000	0.00	Member	Sell
17:06:28	R213	On 07/08/2014			Bond Future	1	5,300,000	4,632.74	Member	Buy
17:06:28	R213	On 07/08/2014			Bond Future	1	107,700,000	0.00	Member	Sell
17:06:28	R213	On 07/08/2014			Bond Future	1	2,000,000	1,748.20	Member	Buy
17:06:28	R213	On 07/08/2014			Bond Future	1	7,100,000	6,206.12	Member	Buy
17:06:28	R213	On 07/08/2014			Bond Future	1	5,500,000	4,807.56	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
	Total for R213 Bond Future				22	720,000,000	314,676.43	
	Grand Total for all Instruments				72	922,800,000	425,859.52	