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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/07/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
14:10:54	R157	On 07/08/2014		Bond Future	1	543,700,000	611,900.42 Member	Buy
14:10:54	R157	On 07/08/2014		Bond Future	1	57,700,000	0.00 Member	Sell
17:03:54	R157	On 07/08/2014		Bond Future	1	259,400,000	0.00 Member	Sell
17:03:54	R157	On 07/08/2014		Bond Future	1	223,500,000	0.00 Member	Sell
17:03:54	R157	On 07/08/2014		Bond Future	1	259,400,000	291,938.51 Member	Buy
17:03:54	R157	On 07/08/2014		Bond Future	1	3,100,000	0.00 Client	Sell
17:03:54	R157	On 07/08/2014		Bond Future	1	3,100,000	3,488.86 Member	Buy
17:03:54	R157	On 07/08/2014		Bond Future	1	259,400,000	0.00 Client	Sell
17:03:54	R157	On 07/08/2014		Bond Future	1	57,700,000	0.00 Client	Sell
17:03:54	R157	On 07/08/2014		Bond Future	1	57,700,000	64,937.75 Member	Buy
17:03:54	R157	On 07/08/2014		Bond Future	1	223,500,000	0.00 Client	Sell
17:03:54	R157	On 07/08/2014		Bond Future	1	3,100,000	0.00 Member	Sell
17:03:54	R157	On 07/08/2014		Bond Future	1	223,500,000	251,535.30 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
Total for R157 Bond Future					13	2,174,800,000	1,223,800.85		
9:05:26	R186	On 07/08/2014		Bond Future	1	30,000,000	0.00	Member	Sell
9:05:26	R186	On 07/08/2014		Bond Future	1	30,000,000	35,657.49	Member	Buy
9:11:56	R186	On 07/08/2014		Bond Future	1	1,200,000	0.00	Member	Sell
9:11:56	R186	On 07/08/2014		Bond Future	1	30,000,000	35,657.49	Member	Buy
9:58:35	R186	On 06/11/2014		Bond Future	1	2,000,000	0.00	Member	Sell
9:58:35	R186	On 06/11/2014		Bond Future	1	2,000,000	2,423.39	Client	Buy
13:57:44	R186	On 07/08/2014		Bond Future	1	2,500,000	0.00	Member	Sell
13:57:44	R186	On 07/08/2014		Bond Future	1	2,500,000	0.00	Member	Sell
13:57:44	R186	On 07/08/2014		Bond Future	1	7,500,000	0.00	Member	Sell
13:57:44	R186	On 07/08/2014		Bond Future	1	4,800,000	5,705.20	Member	Buy
13:57:44	R186	On 07/08/2014		Bond Future	1	1,300,000	0.00	Member	Sell
13:57:44	R186	On 07/08/2014		Bond Future	1	2,500,000	2,971.46	Member	Buy
13:57:44	R186	On 07/08/2014		Bond Future	1	1,300,000	1,545.16	Member	Buy
13:57:44	R186	On 07/08/2014		Bond Future	1	4,800,000	0.00	Member	Sell
13:57:44	R186	On 07/08/2014		Bond Future	1	2,500,000	0.00	Client	Sell
13:57:44	R186	On 07/08/2014		Bond Future	1	1,300,000	0.00	Client	Sell
13:57:44	R186	On 07/08/2014		Bond Future	1	1,200,000	1,426.30	Member	Buy
13:57:44	R186	On 07/08/2014		Bond Future	1	4,800,000	0.00	Client	Sell
13:57:44	R186	On 07/08/2014		Bond Future	1	10,000,000	0.00	Client	Sell
13:57:44	R186	On 07/08/2014		Bond Future	1	2,500,000	0.00	Client	Sell
13:57:44	R186	On 07/08/2014		Bond Future	1	10,000,000	11,885.83	Member	Buy
13:57:44	R186	On 07/08/2014		Bond Future	1	200,000	0.00	Client	Sell
13:57:44	R186	On 07/08/2014		Bond Future	1	7,500,000	8,914.37	Member	Buy
13:57:44	R186	On 07/08/2014		Bond Future	1	10,000,000	0.00	Member	Sell
13:57:44	R186	On 07/08/2014		Bond Future	1	200,000	0.00	Member	Sell
13:57:44	R186	On 07/08/2014		Bond Future	1	1,200,000	0.00	Client	Sell
13:57:44	R186	On 07/08/2014		Bond Future	1	7,500,000	0.00	Client	Sell
13:57:44	R186	On 07/08/2014		Bond Future	1	2,500,000	2,971.46	Member	Buy
13:57:44	R186	On 07/08/2014		Bond Future	1	200,000	237.72	Member	Buy
Total for R186 Bond Future					29	184,000,000	109,395.86		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
13:40:01	R203	On 06/11/2014			Bond Future	1	15,300,000	0.00	Member	Sell
13:40:01	R203	On 06/11/2014			Bond Future	1	15,300,000	15,900.31	Member	Buy
13:55:47	R203	On 06/11/2014			Bond Future	1	15,300,000	15,900.31	Member	Buy
13:55:47	R203	On 06/11/2014			Bond Future	1	3,100,000	0.00	Member	Sell
15:00:58	R203	On 06/11/2014			Bond Future	1	10,100,000	0.00	Member	Sell
15:00:58	R203	On 06/11/2014			Bond Future	1	10,100,000	10,496.28	Member	Buy
15:00:58	R203	On 06/11/2014			Bond Future	1	2,100,000	0.00	Member	Sell
15:00:58	R203	On 06/11/2014			Bond Future	1	10,100,000	0.00	Client	Sell
15:00:58	R203	On 06/11/2014			Bond Future	1	2,100,000	2,182.39	Member	Buy
15:00:58	R203	On 06/11/2014			Bond Future	1	2,100,000	0.00	Client	Sell
15:01:16	R203	On 06/11/2014			Bond Future	1	15,300,000	15,900.31	Client	Buy
15:01:16	R203	On 06/11/2014			Bond Future	1	15,300,000	0.00	Member	Sell
16:02:06	R203	On 06/11/2014			Bond Future	1	3,100,000	0.00	Client	Sell
16:02:06	R203	On 06/11/2014			Bond Future	1	3,100,000	3,221.63	Member	Buy
Total for R203 Bond Future						14	122,400,000	63,601.22		
13:40:01	R204	On 06/11/2014			Bond Future	1	13,600,000	14,255.34	Member	Buy
13:40:01	R204	On 06/11/2014			Bond Future	1	7,100,000	0.00	Member	Sell
15:09:43	R204	On 06/11/2014			Bond Future	1	800,000	0.00	Member	Sell
15:09:43	R204	On 06/11/2014			Bond Future	1	1,000,000	0.00	Member	Sell
15:09:43	R204	On 06/11/2014			Bond Future	1	3,200,000	0.00	Member	Sell
15:09:43	R204	On 06/11/2014			Bond Future	1	800,000	0.00	Client	Sell
15:09:43	R204	On 06/11/2014			Bond Future	1	7,100,000	7,442.12	Member	Buy
15:09:43	R204	On 06/11/2014			Bond Future	1	800,000	838.55	Member	Buy
15:09:43	R204	On 06/11/2014			Bond Future	1	7,100,000	0.00	Client	Sell
15:09:43	R204	On 06/11/2014			Bond Future	1	1,000,000	0.00	Client	Sell
15:09:43	R204	On 06/11/2014			Bond Future	1	3,200,000	0.00	Client	Sell
15:09:43	R204	On 06/11/2014			Bond Future	1	1,000,000	1,048.19	Member	Buy
15:09:43	R204	On 06/11/2014			Bond Future	1	500,000	524.09	Member	Buy
15:09:43	R204	On 06/11/2014			Bond Future	1	1,000,000	0.00	Member	Sell
15:09:43	R204	On 06/11/2014			Bond Future	1	500,000	0.00	Member	Sell
15:09:43	R204	On 06/11/2014			Bond Future	1	1,000,000	1,048.19	Member	Buy
15:09:43	R204	On 06/11/2014			Bond Future	1	1,000,000	0.00	Client	Sell
15:09:43	R204	On 06/11/2014			Bond Future	1	3,200,000	3,354.20	Member	Buy
15:09:43	R204	On 06/11/2014			Bond Future	1	500,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
Total for R204 Bond Future						19	54,400,000	28,510.68		
13:40:01	R2048	On 06/11/2014			Bond Future	1	111,000,000	0.00	Member	Sell
13:40:01	R2048	On 06/11/2014			Bond Future	1	11,000,000	10,926.27	Member	Buy
14:42:50	R2048	On 06/11/2014			Bond Future	1	48,000,000	0.00	Member	Sell
14:42:50	R2048	On 06/11/2014			Bond Future	1	4,000,000	0.00	Member	Sell
14:42:50	R2048	On 06/11/2014			Bond Future	1	6,000,000	0.00	Member	Sell
14:42:50	R2048	On 06/11/2014			Bond Future	1	4,000,000	3,973.19	Client	Buy
14:42:50	R2048	On 06/11/2014			Bond Future	1	1,000,000	0.00	Member	Sell
14:42:50	R2048	On 06/11/2014			Bond Future	1	15,000,000	14,899.46	Client	Buy
14:42:50	R2048	On 06/11/2014			Bond Future	1	11,000,000	0.00	Member	Sell
14:42:50	R2048	On 06/11/2014			Bond Future	1	48,000,000	47,678.28	Member	Buy
14:42:50	R2048	On 06/11/2014			Bond Future	1	15,000,000	0.00	Member	Sell
14:42:50	R2048	On 06/11/2014			Bond Future	1	14,000,000	13,906.16	Member	Buy
14:42:50	R2048	On 06/11/2014			Bond Future	1	6,000,000	5,959.78	Member	Buy
14:42:50	R2048	On 06/11/2014			Bond Future	1	6,000,000	5,959.78	Client	Buy
14:42:50	R2048	On 06/11/2014			Bond Future	1	11,000,000	10,926.27	Client	Buy
14:42:50	R2048	On 06/11/2014			Bond Future	1	4,000,000	3,973.19	Member	Buy
14:42:50	R2048	On 06/11/2014			Bond Future	1	11,000,000	0.00	Member	Sell
14:42:50	R2048	On 06/11/2014			Bond Future	1	1,000,000	993.30	Client	Buy
14:42:50	R2048	On 06/11/2014			Bond Future	1	14,000,000	0.00	Member	Sell
14:42:50	R2048	On 06/11/2014			Bond Future	1	48,000,000	47,678.28	Client	Buy
14:42:50	R2048	On 06/11/2014			Bond Future	1	11,000,000	10,926.27	Client	Buy
14:42:50	R2048	On 06/11/2014			Bond Future	1	1,000,000	993.30	Client	Buy
14:42:50	R2048	On 06/11/2014			Bond Future	1	15,000,000	14,899.46	Member	Buy
14:42:50	R2048	On 06/11/2014			Bond Future	1	14,000,000	13,906.16	Client	Buy
14:42:50	R2048	On 06/11/2014			Bond Future	1	11,000,000	10,926.27	Member	Buy
14:42:50	R2048	On 06/11/2014			Bond Future	1	1,000,000	993.30	Member	Buy
14:42:50	R2048	On 06/11/2014			Bond Future	1	1,000,000	993.30	Member	Buy
14:42:50	R2048	On 06/11/2014			Bond Future	1	1,000,000	0.00	Member	Sell
Total for R2048 Bond Future						28	444,000,000	220,512.02		
13:40:01	R207	On 06/11/2014			Bond Future	1	2,700,000	2,708.75	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
13:40:01	R207	On 06/11/2014			Bond Future	1	2,700,000	0.00 Member	Sell
15:10:23	R207	On 06/11/2014			Bond Future	1	2,700,000	0.00 Client	Sell
15:10:23	R207	On 06/11/2014			Bond Future	1	2,700,000	2,708.75 Member	Buy
Total for R207 Bond Future						4	10,800,000	5,417.50	
13:40:01	R212	On 06/11/2014			Bond Future	1	45,000,000	0.00 Member	Sell
13:40:01	R212	On 06/11/2014			Bond Future	1	32,000,000	0.00 Member	Sell
13:40:01	R212	On 06/11/2014			Bond Future	1	45,000,000	62,204.71 Client	Buy
13:40:01	R212	On 06/11/2014			Bond Future	1	32,000,000	44,235.35 Client	Buy
Total for R212 Bond Future						4	154,000,000	106,440.06	
Grand Total for all Instruments						111	3,144,400,000	1,757,678.19	