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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/10/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
13:04:10	R186	On 06/11/2014		Bond Future	1	12,000,000	0.00 Client	Sell
13:04:10	R186	On 06/11/2014		Bond Future	1	12,000,000	14,411.69 Member	Buy
15:26:50	R186	On 06/11/2014		Bond Future	1	15,000,000	18,060.14 Member	Buy
15:26:50	R186	On 06/11/2014		Bond Future	1	10,000,000	0.00 Member	Sell
15:26:50	R186	On 06/11/2014		Bond Future	1	5,000,000	0.00 Member	Sell
Total for R186 Bond Future					5	54,000,000	32,471.82	
13:04:10	R2023	On 06/11/2014		Bond Future	1	4,500,000	0.00 Client	Sell
13:04:10	R2023	On 06/11/2014		Bond Future	1	4,500,000	4,448.35 Member	Buy
Total for R2023 Bond Future					2	9,000,000	4,448.35	
13:04:10	R204	On 06/11/2014		Bond Future	1	3,500,000	0.00 Client	Sell
13:04:10	R204	On 06/11/2014		Bond Future	1	3,500,000	3,655.48 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 R204 Bond Future						2	7,000,000	3,655.48		
13:04:10	R208	On 06/11/2014			Bond Future	1	17,000,000	0.00	Client	Sell
13:04:10	R208	On 06/11/2014			Bond Future	1	17,000,000	16,111.57	Member	Buy
16:46:47	R208	On 06/11/2014			Bond Future	1	360,600,000	0.00	Member	Sell
16:46:47	R208	On 06/11/2014			Bond Future	1	2,900,000	2,752.31	Member	Buy
17:06:04	R208	On 06/11/2014			Bond Future	1	11,700,000	11,104.17	Client	Buy
17:06:04	R208	On 06/11/2014			Bond Future	1	4,600,000	4,365.74	Client	Buy
17:06:04	R208	On 06/11/2014			Bond Future	1	4,600,000	4,365.74	Member	Buy
17:06:04	R208	On 06/11/2014			Bond Future	1	4,600,000	0.00	Member	Sell
17:06:04	R208	On 06/11/2014			Bond Future	1	13,100,000	0.00	Member	Sell
17:06:04	R208	On 06/11/2014			Bond Future	1	10,300,000	0.00	Member	Sell
17:06:04	R208	On 06/11/2014			Bond Future	1	10,300,000	9,775.46	Member	Buy
17:06:04	R208	On 06/11/2014			Bond Future	1	9,100,000	8,636.57	Member	Buy
17:06:04	R208	On 06/11/2014			Bond Future	1	13,100,000	12,432.87	Member	Buy
17:06:04	R208	On 06/11/2014			Bond Future	1	11,700,000	11,104.17	Member	Buy
17:06:04	R208	On 06/11/2014			Bond Future	1	10,300,000	9,775.46	Client	Buy
17:06:04	R208	On 06/11/2014			Bond Future	1	9,100,000	0.00	Member	Sell
17:06:04	R208	On 06/11/2014			Bond Future	1	13,100,000	12,432.87	Client	Buy
17:06:04	R208	On 06/11/2014			Bond Future	1	11,700,000	0.00	Member	Sell
17:06:04	R208	On 06/11/2014			Bond Future	1	9,100,000	8,636.57	Client	Buy
17:06:05	R208	On 06/11/2014			Bond Future	1	156,400,000	0.00	Member	Sell
17:06:05	R208	On 06/11/2014			Bond Future	1	1,800,000	0.00	Member	Sell
17:06:05	R208	On 06/11/2014			Bond Future	1	156,400,000	148,435.17	Client	Buy
17:06:05	R208	On 06/11/2014			Bond Future	1	1,800,000	1,708.33	Client	Buy
17:06:05	R208	On 06/11/2014			Bond Future	1	24,300,000	0.00	Member	Sell
17:06:05	R208	On 06/11/2014			Bond Future	1	9,900,000	0.00	Member	Sell
17:06:05	R208	On 06/11/2014			Bond Future	1	17,200,000	16,324.07	Client	Buy
17:06:05	R208	On 06/11/2014			Bond Future	1	1,400,000	1,328.70	Client	Buy
17:06:05	R208	On 06/11/2014			Bond Future	1	17,200,000	0.00	Member	Sell
17:06:05	R208	On 06/11/2014			Bond Future	1	5,000,000	4,745.37	Client	Buy
17:06:05	R208	On 06/11/2014			Bond Future	1	24,300,000	23,062.50	Client	Buy
17:06:05	R208	On 06/11/2014			Bond Future	1	92,900,000	88,168.97	Client	Buy
17:06:05	R208	On 06/11/2014			Bond Future	1	156,400,000	148,435.19	Member	Buy
17:06:05	R208	On 06/11/2014			Bond Future	1	2,900,000	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
17:06:05	R208	On 06/11/2014			Bond Future	1	92,900,000	88,168.98	Member	Buy
17:06:05	R208	On 06/11/2014			Bond Future	1	1,800,000	1,708.33	Member	Buy
17:06:05	R208	On 06/11/2014			Bond Future	1	1,400,000	1,328.70	Member	Buy
17:06:05	R208	On 06/11/2014			Bond Future	1	1,400,000	0.00	Member	Sell
17:06:05	R208	On 06/11/2014			Bond Future	1	17,200,000	16,324.07	Member	Buy
17:06:05	R208	On 06/11/2014			Bond Future	1	24,300,000	23,062.50	Member	Buy
17:06:05	R208	On 06/11/2014			Bond Future	1	5,000,000	4,745.37	Member	Buy
17:06:05	R208	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
17:06:05	R208	On 06/11/2014			Bond Future	1	92,900,000	0.00	Member	Sell
17:06:05	R208	On 06/11/2014			Bond Future	1	9,900,000	9,395.83	Member	Buy
17:06:05	R208	On 06/11/2014			Bond Future	1	9,900,000	9,395.83	Client	Buy
17:06:05	R208	On 06/11/2014			Bond Future	1	2,900,000	2,752.31	Client	Buy
Total for R208 Bond Future						45	1,476,400,000	700,583.77		
13:04:10	R209	On 06/11/2014			Bond Future	1	7,000,000	0.00	Client	Sell
13:04:10	R209	On 06/11/2014			Bond Future	1	7,000,000	5,293.66	Member	Buy
Total for R209 Bond Future						2	14,000,000	5,293.66		
16:57:16	R213	On 06/11/2014			Bond Future	1	27,000,000	0.00	Member	Sell
16:57:16	R213	On 06/11/2014			Bond Future	1	30,000,000	25,879.00	Member	Buy
16:57:16	R213	On 06/11/2014			Bond Future	1	30,000,000	25,879.00	Member	Buy
16:57:16	R213	On 06/11/2014			Bond Future	1	30,000,000	0.00	Member	Sell
17:03:21	R213	On 06/11/2014			Bond Future	1	30,000,000	0.00	Member	Sell
17:03:21	R213	On 06/11/2014			Bond Future	1	30,000,000	25,879.00	Client	Buy
17:03:39	R213	On 06/11/2014			Bond Future	1	3,000,000	0.00	Client	Sell
17:03:39	R213	On 06/11/2014			Bond Future	1	3,000,000	2,587.90	Member	Buy
17:03:39	R213	On 06/11/2014			Bond Future	1	3,000,000	0.00	Member	Sell
17:03:39	R213	On 06/11/2014			Bond Future	1	27,000,000	23,291.10	Member	Buy
17:03:39	R213	On 06/11/2014			Bond Future	1	27,000,000	0.00	Client	Sell
Total for R213 Bond Future						11	240,000,000	103,516.00		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
Grand Total for all Instruments					67	1,800,400,000	849,969.08	