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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/10/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
11:59:59	ALBI	On 06/11/2014		Index Future	1	60,000	28,076.70 Client	Buy
11:59:59	ALBI	On 06/11/2014		Index Future	1	50,000	0.00 Member	Sell
13:18:50	ALBI	On 06/11/2014		Index Future	1	10,000	0.00 Client	Sell
13:18:50	ALBI	On 06/11/2014		Index Future	1	10,000	4,679.45 Member	Buy
13:18:50	ALBI	On 06/11/2014		Index Future	1	50,000	0.00 Client	Sell
13:18:50	ALBI	On 06/11/2014		Index Future	1	50,000	23,397.25 Member	Buy
13:18:50	ALBI	On 06/11/2014		Index Future	1	10,000	0.00 Member	Sell
Total for ALBI Index Future					7	240,000	56,153.40	
10:23:56	IR CANDO ICAA	On 06/11/2014		Can-Do Interest Rate	1	46,400,000	67,342.64 Member	Buy
10:27:15	IR CANDO ICAA	On 06/11/2014		Can-Do Interest Rate	1	46,400,000	0.00 Member	Sell
11:49:12	IR CANDO ICAA	On 06/11/2014		Can-Do Interest Rate	1	46,400,000	0.00 Member	Sell
11:49:12	IR CANDO ICAA	On 06/11/2014		Can-Do Interest Rate	1	36,400,000	52,831.69 Member	Buy
13:16:27	IR CANDO ICAA	On 06/11/2014		Can-Do Interest Rate	1	8,100,000	11,756.50 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
13:16:27	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	1,900,000	2,757.70	Member	Buy
13:16:27	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	8,100,000	0.00	Member	Sell
13:16:27	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	8,100,000	11,756.50	Client	Buy
13:16:27	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	36,400,000	0.00	Member	Sell
13:16:27	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	1,900,000	0.00	Member	Sell
13:16:27	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	36,400,000	52,831.69	Client	Buy
13:16:27	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	1,900,000	2,757.70	Client	Buy
Total for IR CANDO ICAA Can-Do Interest Rate						12	278,400,000	202,034.42		
14:51:33	R186	On 06/11/2014			Bond Future	1	8,200,000	0.00	Member	Sell
14:51:33	R186	On 06/11/2014			Bond Future	1	8,200,000	9,985.31	Member	Buy
15:02:30	R186	On 06/11/2014			Bond Future	1	8,200,000	0.00	Member	Sell
15:02:30	R186	On 06/11/2014			Bond Future	1	8,200,000	9,985.31	Client	Buy
16:13:58	R186	On 06/11/2014			Bond Future	1	5,000,000	6,085.25	Member	Buy
16:13:58	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
16:37:08	R186	On 06/11/2014			Bond Future	1	5,000,000	6,085.25	Member	Buy
16:37:08	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Client	Sell
Total for R186 Bond Future						8	52,800,000	32,141.11		
15:33:24	R202	On 06/11/2014			Bond Future	1	6,500,000	0.00	Member	Sell
15:33:24	R202	On 06/11/2014			Bond Future	1	6,500,000	15,155.66	Client	Buy
15:55:20	R202	On 06/11/2014			Bond Future	1	100,000,000	0.00	Member	Sell
15:55:20	R202	On 06/11/2014			Bond Future	1	100,000,000	234,393.00	Client	Buy
Total for R202 Bond Future						4	213,000,000	249,548.66		
13:13:08	R2044	On 06/11/2014			Bond Future	1	12,100,000	12,212.01	Member	Buy
13:13:08	R2044	On 06/11/2014			Bond Future	1	8,200,000	0.00	Member	Sell
13:37:56	R2044	On 06/11/2014			Bond Future	1	8,200,000	0.00	Client	Sell
13:37:56	R2044	On 06/11/2014			Bond Future	1	3,900,000	3,936.10	Member	Buy
13:37:56	R2044	On 06/11/2014			Bond Future	1	3,900,000	0.00	Client	Sell
13:37:56	R2044	On 06/11/2014			Bond Future	1	8,200,000	8,275.90	Member	Buy
13:37:56	R2044	On 06/11/2014			Bond Future	1	3,900,000	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
Total for R2044 Bond Future						7	48,400,000	24,424.01		
13:13:08	R207	On 06/11/2014			Bond Future	1	49,000,000	0.00	Member	Sell
13:13:08	R207	On 06/11/2014			Bond Future	1	1,600,000	1,610.13	Member	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	6,600,000	6,641.79	Client	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	1,200,000	1,207.60	Client	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	400,000	402.53	Client	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
13:41:49	R207	On 06/11/2014			Bond Future	1	1,600,000	1,610.13	Client	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	300,000	0.00	Member	Sell
13:41:49	R207	On 06/11/2014			Bond Future	1	6,600,000	0.00	Member	Sell
13:41:49	R207	On 06/11/2014			Bond Future	1	1,800,000	1,811.40	Member	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	400,000	402.53	Member	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	2,000,000	2,012.66	Member	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	1,800,000	0.00	Member	Sell
13:41:49	R207	On 06/11/2014			Bond Future	1	1,200,000	1,207.60	Member	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	100,000	100.63	Member	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	2,200,000	2,213.93	Member	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	20,000,000	20,126.63	Client	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	1,200,000	1,207.60	Member	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	6,600,000	6,641.79	Member	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	1,000,000	1,006.33	Member	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	2,200,000	2,213.93	Client	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	1,200,000	0.00	Member	Sell
13:41:49	R207	On 06/11/2014			Bond Future	1	1,000,000	0.00	Member	Sell
13:41:49	R207	On 06/11/2014			Bond Future	1	20,000,000	0.00	Member	Sell
13:41:49	R207	On 06/11/2014			Bond Future	1	2,000,000	0.00	Member	Sell
13:41:49	R207	On 06/11/2014			Bond Future	1	1,000,000	1,006.33	Client	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	300,000	301.90	Client	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	9,500,000	9,560.15	Client	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	1,200,000	1,207.60	Client	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	1,000,000	1,006.33	Client	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	100,000	100.63	Client	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	1,000,000	0.00	Member	Sell
13:41:49	R207	On 06/11/2014			Bond Future	1	2,200,000	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
13:41:49	R207	On 06/11/2014			Bond Future	1	1,000,000	1,006.33	Member	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	9,500,000	9,560.15	Member	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	300,000	301.90	Member	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	100,000	100.63	Member	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	20,000,000	20,126.63	Member	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	1,800,000	1,811.40	Client	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	100,000	100.63	Client	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	2,000,000	2,012.66	Client	Buy
13:41:49	R207	On 06/11/2014			Bond Future	1	1,600,000	0.00	Member	Sell
13:41:49	R207	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
13:41:49	R207	On 06/11/2014			Bond Future	1	9,500,000	0.00	Member	Sell
13:41:49	R207	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
13:41:49	R207	On 06/11/2014			Bond Future	1	1,200,000	0.00	Member	Sell
16:08:49	R207	On 06/11/2014			Bond Future	1	58,600,000	0.00	Member	Sell
16:08:49	R207	On 06/11/2014			Bond Future	1	5,000,000	5,033.78	Member	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	6,400,000	6,443.24	Member	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	3,900,000	3,926.35	Member	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	1,400,000	1,409.46	Member	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	6,400,000	6,443.24	Client	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	3,900,000	3,926.35	Client	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	16,900,000	17,014.18	Member	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	5,500,000	5,537.16	Member	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	3,300,000	3,322.30	Member	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	3,300,000	0.00	Member	Sell
16:37:11	R207	On 06/11/2014			Bond Future	1	700,000	0.00	Member	Sell
16:37:11	R207	On 06/11/2014			Bond Future	1	6,900,000	0.00	Member	Sell
16:37:11	R207	On 06/11/2014			Bond Future	1	1,400,000	0.00	Member	Sell
16:37:11	R207	On 06/11/2014			Bond Future	1	5,500,000	0.00	Member	Sell
16:37:11	R207	On 06/11/2014			Bond Future	1	3,700,000	3,725.00	Client	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	5,500,000	5,537.16	Client	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	16,900,000	17,014.18	Client	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	500,000	0.00	Member	Sell
16:37:11	R207	On 06/11/2014			Bond Future	1	1,100,000	0.00	Member	Sell
16:37:11	R207	On 06/11/2014			Bond Future	1	3,700,000	0.00	Member	Sell
16:37:11	R207	On 06/11/2014			Bond Future	1	3,300,000	3,322.30	Client	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	3,900,000	0.00	Member	Sell

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16:37:11	R207	On 06/11/2014			Bond Future	1	5,000,000	5,033.78 Client	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	700,000	704.73 Client	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	6,400,000	0.00 Member	Sell
16:37:11	R207	On 06/11/2014			Bond Future	1	1,100,000	1,107.43 Client	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	3,300,000	0.00 Member	Sell
16:37:11	R207	On 06/11/2014			Bond Future	1	5,000,000	0.00 Member	Sell
16:37:11	R207	On 06/11/2014			Bond Future	1	1,400,000	1,409.46 Client	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	500,000	503.38 Client	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	3,300,000	3,322.30 Client	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	3,300,000	3,322.30 Member	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	3,700,000	3,725.00 Member	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	500,000	503.38 Member	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	700,000	704.73 Member	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	6,900,000	6,946.62 Member	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	1,100,000	1,107.43 Member	Buy
16:37:11	R207	On 06/11/2014			Bond Future	1	16,900,000	0.00 Member	Sell
16:37:11	R207	On 06/11/2014			Bond Future	1	6,900,000	6,946.62 Client	Buy
Total for R207 Bond Future						86	430,400,000	216,612.28	
Grand Total for all Instruments						124	1,023,240,000	780,913.88	