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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/09/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
17:29:27	ALBI	On 06/11/2014		Index Future	1	260,000	121,802.98	Member	Buy
17:29:27	ALBI	On 06/11/2014		Index Future	1	260,000	0.00	Member	Sell
17:31:39	ALBI	On 06/11/2014		Index Future	1	260,000	121,960.28	Client	Buy
17:31:39	ALBI	On 06/11/2014		Index Future	1	260,000	0.00	Member	Sell
17:42:15	ALBI	On 06/11/2014		Index Future	1	260,000	121,802.98	Member	Buy
17:42:15	ALBI	On 06/11/2014		Index Future	1	260,000	0.00	Member	Sell
Total for ALBI Index Future					6	1,560,000	365,566.24		
9:53:32	GOVI	On 06/11/2014		GOVI	1	40,000	18,615.48	Member	Buy
9:53:32	GOVI	On 06/11/2014		GOVI	1	40,000	0.00	Member	Sell
10:02:25	GOVI	On 06/11/2014		GOVI	1	30,000	13,967.61	Member	Buy
10:02:25	GOVI	On 06/11/2014		GOVI	1	40,000	0.00	Member	Sell
10:35:13	GOVI	On 06/11/2014		GOVI	1	10,000	4,655.87	Member	Buy
10:35:13	GOVI	On 06/11/2014		GOVI	1	10,000	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
10:35:13	GOVI	On 06/11/2014			GOVI	1	10,000	4,655.87	Client	Buy
10:35:14	GOVI	On 06/11/2014			GOVI	1	30,000	13,967.61	Client	Buy
10:35:14	GOVI	On 06/11/2014			GOVI	1	30,000	0.00	Member	Sell
Total for GOVI GOVI						9	240,000	55,862.44		
16:42:43	IGOV	On 06/11/2014			Index Future	1	300,000	65,759.40	Client	Buy
16:42:43	IGOV	On 06/11/2014			Index Future	1	150,000	0.00	Member	Sell
17:09:21	IGOV	On 06/11/2014			Index Future	1	150,000	0.00	Member	Sell
Total for IGOV Index Future						3	600,000	65,759.40		
9:00:17	R186	On 06/11/2014	8.50	Put	Bond Future	1	1,500,000	0.00	Client	Sell
9:00:17	R186	On 06/11/2014	8.50	Put	Bond Future	1	600,000	0.05	Member	Buy
9:00:52	R186	On 06/11/2014	8.45	Put	Bond Future	1	1,000,000	0.00	Client	Sell
9:00:52	R186	On 06/11/2014	8.45	Put	Bond Future	1	400,000	0.04	Member	Buy
10:22:28	R186	On 06/11/2014			Bond Future	1	15,000,000	0.00	Member	Sell
10:22:28	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
10:22:28	R186	On 06/11/2014			Bond Future	1	20,000,000	24,124.51	Member	Buy
10:35:27	R186	On 06/11/2014			Bond Future	1	800,000	965.00	Member	Buy
10:35:27	R186	On 06/11/2014			Bond Future	1	20,000,000	0.00	Member	Sell
10:35:33	R186	On 06/11/2014	8.50	Put	Bond Future	1	100,000,000	0.00	Member	Sell
10:35:33	R186	On 06/11/2014	8.50	Put	Bond Future	1	100,000,000	9.94	Member	Buy
11:44:20	R186	On 06/11/2014			Bond Future	1	900,000	1,085.63	Member	Buy
11:44:20	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
11:44:20	R186	On 06/11/2014			Bond Future	1	100,000	120.63	Client	Buy
11:44:20	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
11:44:20	R186	On 06/11/2014			Bond Future	1	5,000,000	6,031.28	Client	Buy
11:44:20	R186	On 06/11/2014			Bond Future	1	5,000,000	6,031.28	Client	Buy
11:44:20	R186	On 06/11/2014			Bond Future	1	5,000,000	6,031.28	Member	Buy
11:44:20	R186	On 06/11/2014			Bond Future	1	800,000	0.00	Member	Sell
11:44:20	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
11:44:20	R186	On 06/11/2014			Bond Future	1	800,000	965.00	Client	Buy
11:44:20	R186	On 06/11/2014			Bond Future	1	5,000,000	6,031.28	Member	Buy
11:44:20	R186	On 06/11/2014			Bond Future	1	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
11:44:20	R186	On 06/11/2014			Bond Future	1	5,000,000	6,031.28	Member	Buy
11:44:20	R186	On 06/11/2014			Bond Future	1	100,000	120.63	Member	Buy
11:44:20	R186	On 06/11/2014			Bond Future	1	3,200,000	3,860.02	Member	Buy
11:44:20	R186	On 06/11/2014			Bond Future	1	3,200,000	0.00	Member	Sell
11:44:20	R186	On 06/11/2014			Bond Future	1	5,000,000	6,031.28	Client	Buy
11:44:20	R186	On 06/11/2014			Bond Future	1	3,200,000	3,860.02	Client	Buy
11:44:20	R186	On 06/11/2014			Bond Future	1	900,000	1,085.63	Client	Buy
11:44:20	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
11:51:30	R186	On 06/11/2014	8.50	Put	Bond Future	1	100,000,000	9.84	Member	Buy
11:51:30	R186	On 06/11/2014	8.50	Put	Bond Future	1	100,000,000	0.00	Client	Sell
13:34:07	R186	On 06/11/2014	8.45	Put	Bond Future	1	600,000	0.00	Member	Sell
13:34:07	R186	On 06/11/2014	8.45	Put	Bond Future	1	400,000	0.04	Client	Buy
13:34:07	R186	On 06/11/2014	8.45	Put	Bond Future	1	400,000	0.00	Member	Sell
13:34:07	R186	On 06/11/2014	8.45	Put	Bond Future	1	600,000	0.06	Member	Buy
13:34:07	R186	On 06/11/2014	8.45	Put	Bond Future	1	600,000	0.06	Client	Buy
14:07:28	R186	On 06/11/2014	8.50	Put	Bond Future	1	600,000	0.00	Member	Sell
14:07:28	R186	On 06/11/2014	8.50	Put	Bond Future	1	900,000	0.07	Member	Buy
14:07:28	R186	On 06/11/2014	8.50	Put	Bond Future	1	900,000	0.07	Client	Buy
14:07:28	R186	On 06/11/2014	8.50	Put	Bond Future	1	600,000	0.05	Client	Buy
14:07:28	R186	On 06/11/2014	8.50	Put	Bond Future	1	900,000	0.00	Member	Sell
17:13:57	R186	On 06/11/2014			Bond Future	1	20,000,000	24,124.51	Member	Buy
17:13:57	R186	On 06/11/2014			Bond Future	1	20,000,000	0.00	Member	Sell
Total for R186 Bond Future						45	570,000,000	96,519.45		
14:52:04	R202	On 06/11/2014			Bond Future	1	45,400,000	0.00	Member	Sell
14:52:04	R202	On 06/11/2014			Bond Future	1	15,000,000	34,736.78	Member	Buy
15:11:17	R202	On 06/11/2014			Bond Future	1	30,000,000	69,473.56	Member	Buy
15:11:17	R202	On 06/11/2014			Bond Future	1	30,000,000	0.00	Member	Sell
15:11:17	R202	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
15:11:17	R202	On 06/11/2014			Bond Future	1	15,000,000	0.00	Member	Sell
15:11:17	R202	On 06/11/2014			Bond Future	1	400,000	926.31	Client	Buy
15:11:17	R202	On 06/11/2014			Bond Future	1	400,000	926.31	Member	Buy
15:11:17	R202	On 06/11/2014			Bond Future	1	30,000,000	69,473.56	Client	Buy
15:11:17	R202	On 06/11/2014			Bond Future	1	15,000,000	34,736.78	Client	Buy
16:09:16	R202	On 06/11/2014			Bond Future	1	45,400,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/Sell
16:09:16	R202	On 06/11/2014			Bond Future	1	45,400,000	105,136.65	Member	Buy
16:09:16	R202	On 06/11/2014			Bond Future	1	15,000,000	0.00	Member	Sell
16:09:16	R202	On 06/11/2014			Bond Future	1	30,000,000	70,286.63	Member	Buy
16:30:48	R202	On 06/11/2014			Bond Future	1	30,000,000	69,473.56	Member	Buy
16:30:48	R202	On 06/11/2014			Bond Future	1	400,000	0.00	Client	Sell
16:30:48	R202	On 06/11/2014			Bond Future	1	30,000,000	0.00	Client	Sell
16:30:48	R202	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
16:30:48	R202	On 06/11/2014			Bond Future	1	15,000,000	0.00	Client	Sell
16:30:48	R202	On 06/11/2014			Bond Future	1	15,000,000	34,736.78	Member	Buy
16:30:48	R202	On 06/11/2014			Bond Future	1	400,000	926.31	Member	Buy
16:30:48	R202	On 06/11/2014			Bond Future	1	30,000,000	0.00	Member	Sell
16:31:25	R202	On 06/11/2014			Bond Future	1	15,000,000	0.00	Member	Sell
16:31:25	R202	On 06/11/2014			Bond Future	1	400,000	937.16	Client	Buy
16:31:25	R202	On 06/11/2014			Bond Future	1	30,000,000	0.00	Member	Sell
16:31:25	R202	On 06/11/2014			Bond Future	1	15,000,000	35,143.32	Client	Buy
16:31:25	R202	On 06/11/2014			Bond Future	1	30,000,000	70,286.63	Client	Buy
16:31:25	R202	On 06/11/2014			Bond Future	1	15,000,000	35,143.32	Member	Buy
16:31:25	R202	On 06/11/2014			Bond Future	1	400,000	937.16	Member	Buy
16:31:25	R202	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
Total for R202 Bond Future						30	544,800,000	633,280.82		
11:40:38	R203	On 06/11/2014			Bond Future	1	20,000,000	0.00	Member	Sell
11:40:38	R203	On 06/11/2014			Bond Future	1	20,000,000	20,836.24	Member	Buy
11:53:55	R203	On 06/11/2014			Bond Future	1	20,000,000	20,836.24	Client	Buy
11:53:55	R203	On 06/11/2014			Bond Future	1	20,000,000	0.00	Member	Sell
Total for R203 Bond Future						4	80,000,000	41,672.48		
11:40:38	R2044	On 06/11/2014			Bond Future	1	65,000,000	0.00	Member	Sell
11:40:38	R2044	On 06/11/2014			Bond Future	1	5,000,000	5,009.17	Member	Buy
11:52:44	R2044	On 06/11/2014			Bond Future	1	50,000,000	50,091.71	Member	Buy
11:52:44	R2044	On 06/11/2014			Bond Future	1	10,000,000	10,018.34	Member	Buy
11:52:44	R2044	On 06/11/2014			Bond Future	1	5,000,000	5,009.17	Client	Buy
11:52:44	R2044	On 06/11/2014			Bond Future	1	50,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
11:52:44	R2044	On 06/11/2014			Bond Future	1	50,000,000	50,091.71 Client	Buy
11:52:44	R2044	On 06/11/2014			Bond Future	1	10,000,000	10,018.34 Client	Buy
11:52:44	R2044	On 06/11/2014			Bond Future	1	10,000,000	0.00 Member	Sell
11:52:44	R2044	On 06/11/2014			Bond Future	1	5,000,000	0.00 Member	Sell
Total for R2044 Bond Future						10	260,000,000	130,238.43	
Grand Total for all Instruments						107	1,457,200,000	1,388,899.26	