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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/09/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
15:05:51	R186	On 06/11/2014			Bond Future	1	20,000,000	0.00	Member	Sell
15:05:51	R186	On 06/11/2014			Bond Future	1	20,000,000	24,218.42	Member	Buy
Total for R186 Bond Future						2	40,000,000	24,218.42		
11:33:06	R2030	On 06/11/2014			Bond Future	1	47,000,000	0.00	Member	Sell
11:33:06	R2030	On 06/11/2014			Bond Future	1	47,000,000	45,628.99	Member	Buy
Total for R2030 Bond Future						2	94,000,000	45,628.99		
11:33:06	R2037	On 06/11/2014			Bond Future	1	54,000,000	0.00	Member	Sell
11:33:06	R2037	On 06/11/2014			Bond Future	1	54,000,000	53,546.68	Member	Buy
Total for R2037 Bond Future						2	108,000,000	53,546.68		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:33:06	R2048	On 06/11/2014			Bond Future	1	332,000,000	0.00	Member	Sell
11:33:06	R2048	On 06/11/2014			Bond Future	1	332,000,000	333,105.36	Member	Buy
Total for R2048 Bond Future						2	664,000,000	333,105.36		
11:14:22	R208	On 06/11/2014			Bond Future	1	200,000,000	0.00	Member	Sell
11:14:22	R208	On 06/11/2014			Bond Future	1	900,000	863.69	Member	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	4,100,000	3,934.60	Client	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	2,300,000	2,207.22	Member	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	2,300,000	0.00	Member	Sell
11:20:53	R208	On 06/11/2014			Bond Future	1	4,000,000	3,838.64	Member	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	4,000,000	0.00	Member	Sell
11:20:53	R208	On 06/11/2014			Bond Future	1	1,800,000	1,727.39	Member	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	700,000	671.76	Member	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	35,500,000	34,067.92	Member	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	24,500,000	23,511.66	Member	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	10,100,000	9,692.56	Member	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	46,600,000	44,720.14	Member	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	200,000	191.93	Client	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	4,900,000	4,702.33	Client	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	4,300,000	4,126.54	Client	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	200,000	191.93	Member	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	39,500,000	37,906.55	Member	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	1,700,000	1,631.42	Client	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	39,500,000	37,906.55	Client	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	1,500,000	1,439.49	Client	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
11:20:53	R208	On 06/11/2014			Bond Future	1	39,500,000	0.00	Member	Sell
11:20:53	R208	On 06/11/2014			Bond Future	1	46,600,000	0.00	Member	Sell
11:20:53	R208	On 06/11/2014			Bond Future	1	700,000	0.00	Member	Sell
11:20:53	R208	On 06/11/2014			Bond Future	1	4,100,000	0.00	Member	Sell
11:20:53	R208	On 06/11/2014			Bond Future	1	4,300,000	0.00	Member	Sell
11:20:53	R208	On 06/11/2014			Bond Future	1	1,800,000	0.00	Member	Sell
11:20:53	R208	On 06/11/2014			Bond Future	1	10,100,000	9,692.56	Client	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	4,900,000	0.00	Member	Sell
11:20:53	R208	On 06/11/2014			Bond Future	1	46,600,000	44,720.14	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
11:20:53	R208	On 06/11/2014			Bond Future	1	1,800,000	1,727.39 Client	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	35,500,000	34,067.92 Client	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	7,300,000	7,005.52 Client	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	24,500,000	23,511.66 Client	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	2,300,000	2,207.22 Client	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	24,500,000	0.00 Member	Sell
11:20:53	R208	On 06/11/2014			Bond Future	1	10,100,000	0.00 Member	Sell
11:20:53	R208	On 06/11/2014			Bond Future	1	700,000	671.76 Client	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	2,900,000	2,783.01 Client	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	900,000	863.69 Client	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	4,000,000	3,838.64 Client	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	35,500,000	0.00 Member	Sell
11:20:53	R208	On 06/11/2014			Bond Future	1	1,500,000	0.00 Member	Sell
11:20:53	R208	On 06/11/2014			Bond Future	1	5,700,000	0.00 Member	Sell
11:20:53	R208	On 06/11/2014			Bond Future	1	900,000	0.00 Member	Sell
11:20:53	R208	On 06/11/2014			Bond Future	1	7,300,000	7,005.52 Member	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	7,300,000	0.00 Member	Sell
11:20:53	R208	On 06/11/2014			Bond Future	1	1,500,000	1,439.49 Member	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	2,900,000	2,783.01 Member	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	1,500,000	1,439.49 Member	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	4,300,000	4,126.54 Member	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	1,700,000	1,631.42 Member	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	5,700,000	5,470.06 Member	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	5,700,000	5,470.06 Client	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	2,900,000	0.00 Member	Sell
11:20:53	R208	On 06/11/2014			Bond Future	1	1,500,000	0.00 Member	Sell
11:20:53	R208	On 06/11/2014			Bond Future	1	1,700,000	0.00 Member	Sell
11:20:53	R208	On 06/11/2014			Bond Future	1	4,100,000	3,934.60 Member	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	4,900,000	4,702.33 Member	Buy
11:20:53	R208	On 06/11/2014			Bond Future	1	1,500,000	1,439.49 Client	Buy
17:07:58	R208	On 06/11/2014			Bond Future	1	200,000,000	0.00 Member	Sell
17:07:58	R208	On 06/11/2014			Bond Future	1	1,000,000	960.40 Member	Buy
17:33:52	R208	On 06/11/2014			Bond Future	1	5,800,000	5,570.33 Member	Buy
17:33:52	R208	On 06/11/2014			Bond Future	1	4,000,000	3,841.61 Client	Buy
17:33:52	R208	On 06/11/2014			Bond Future	1	1,600,000	1,536.64 Client	Buy
17:33:52	R208	On 06/11/2014			Bond Future	1	2,300,000	2,208.92 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value	Trade R(000's) Type	Buy/ Sell
17:33:52	R208	On 06/11/2014			Bond Future	1	4,000,000	3,841.61	Member	Buy
17:33:52	R208	On 06/11/2014			Bond Future	1	1,600,000	1,536.64	Member	Buy
17:33:52	R208	On 06/11/2014			Bond Future	1	4,000,000	0.00	Member	Sell
17:33:52	R208	On 06/11/2014			Bond Future	1	5,800,000	0.00	Member	Sell
17:33:52	R208	On 06/11/2014			Bond Future	1	1,600,000	0.00	Member	Sell
17:33:52	R208	On 06/11/2014			Bond Future	1	2,300,000	0.00	Member	Sell
17:33:52	R208	On 06/11/2014			Bond Future	1	5,800,000	5,570.33	Client	Buy
17:33:52	R208	On 06/11/2014			Bond Future	1	2,300,000	2,208.92	Client	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	7,300,000	7,010.93	Client	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	1,500,000	1,440.60	Client	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	1,000,000	960.40	Client	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
17:33:53	R208	On 06/11/2014			Bond Future	1	46,600,000	44,754.71	Client	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	39,400,000	0.00	Member	Sell
17:33:53	R208	On 06/11/2014			Bond Future	1	4,300,000	0.00	Member	Sell
17:33:53	R208	On 06/11/2014			Bond Future	1	7,300,000	0.00	Member	Sell
17:33:53	R208	On 06/11/2014			Bond Future	1	2,900,000	2,785.16	Client	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	35,600,000	34,190.29	Client	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	4,900,000	4,705.97	Client	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	1,000,000	0.00	Member	Sell
17:33:53	R208	On 06/11/2014			Bond Future	1	4,300,000	4,129.73	Client	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	200,000	192.08	Member	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	39,400,000	37,839.82	Member	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	1,800,000	1,728.72	Member	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	600,000	576.24	Member	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	35,600,000	34,190.29	Member	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	1,600,000	0.00	Member	Sell
17:33:53	R208	On 06/11/2014			Bond Future	1	1,500,000	0.00	Member	Sell
17:33:53	R208	On 06/11/2014			Bond Future	1	39,400,000	37,839.82	Client	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	4,000,000	3,841.61	Member	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	4,900,000	4,705.97	Member	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	4,900,000	0.00	Member	Sell
17:33:53	R208	On 06/11/2014			Bond Future	1	1,600,000	1,536.64	Member	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	24,400,000	23,433.80	Member	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	1,500,000	1,440.60	Member	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	4,300,000	4,129.73	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
17:33:53	R208	On 06/11/2014			Bond Future	1	600,000	0.00	Member	Sell
17:33:53	R208	On 06/11/2014			Bond Future	1	1,600,000	1,536.64	Client	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	24,400,000	0.00	Member	Sell
17:33:53	R208	On 06/11/2014			Bond Future	1	4,000,000	3,841.61	Client	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	600,000	576.24	Client	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	4,000,000	0.00	Member	Sell
17:33:53	R208	On 06/11/2014			Bond Future	1	1,800,000	0.00	Member	Sell
17:33:53	R208	On 06/11/2014			Bond Future	1	10,200,000	0.00	Member	Sell
17:33:53	R208	On 06/11/2014			Bond Future	1	46,600,000	0.00	Member	Sell
17:33:53	R208	On 06/11/2014			Bond Future	1	2,900,000	0.00	Member	Sell
17:33:53	R208	On 06/11/2014			Bond Future	1	200,000	192.08	Client	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	35,600,000	0.00	Member	Sell
17:33:53	R208	On 06/11/2014			Bond Future	1	10,200,000	9,796.10	Member	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	10,200,000	9,796.10	Client	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	46,600,000	44,754.71	Member	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	24,400,000	23,433.80	Client	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	1,800,000	1,728.72	Client	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	7,300,000	7,010.93	Member	Buy
17:33:53	R208	On 06/11/2014			Bond Future	1	2,900,000	2,785.16	Member	Buy
Total for R208 Bond Future						122	1,600,000,000	768,024.44		
10:29:09	R209	On 06/11/2014			Bond Future	1	96,000,000	0.00	Member	Sell
10:29:09	R209	On 06/11/2014			Bond Future	1	14,000,000	10,747.41	Member	Buy
10:35:33	R209	On 06/11/2014			Bond Future	1	13,000,000	9,979.74	Member	Buy
10:35:33	R209	On 06/11/2014			Bond Future	1	13,000,000	0.00	Member	Sell
10:35:33	R209	On 06/11/2014			Bond Future	1	3,000,000	2,303.02	Member	Buy
10:35:33	R209	On 06/11/2014			Bond Future	1	14,000,000	10,747.41	Client	Buy
10:35:33	R209	On 06/11/2014			Bond Future	1	20,000,000	15,353.45	Member	Buy
10:35:33	R209	On 06/11/2014			Bond Future	1	15,000,000	11,515.09	Client	Buy
10:35:33	R209	On 06/11/2014			Bond Future	1	20,000,000	0.00	Member	Sell
10:35:33	R209	On 06/11/2014			Bond Future	1	15,000,000	0.00	Member	Sell
10:35:33	R209	On 06/11/2014			Bond Future	1	20,000,000	15,353.45	Client	Buy
10:35:33	R209	On 06/11/2014			Bond Future	1	14,000,000	0.00	Member	Sell
10:35:33	R209	On 06/11/2014			Bond Future	1	13,000,000	9,979.74	Client	Buy
10:35:33	R209	On 06/11/2014			Bond Future	1	9,000,000	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
10:35:33	R209	On 06/11/2014			Bond Future	1	9,000,000	6,909.05 Client	Buy
10:35:33	R209	On 06/11/2014			Bond Future	1	15,000,000	11,515.09 Member	Buy
10:35:33	R209	On 06/11/2014			Bond Future	1	22,000,000	16,888.79 Member	Buy
10:35:33	R209	On 06/11/2014			Bond Future	1	9,000,000	6,909.05 Member	Buy
10:35:33	R209	On 06/11/2014			Bond Future	1	3,000,000	0.00 Member	Sell
10:35:33	R209	On 06/11/2014			Bond Future	1	22,000,000	0.00 Member	Sell
10:35:33	R209	On 06/11/2014			Bond Future	1	22,000,000	16,888.79 Client	Buy
10:35:33	R209	On 06/11/2014			Bond Future	1	3,000,000	2,303.02 Client	Buy
11:33:06	R209	On 06/11/2014			Bond Future	1	52,000,000	0.00 Member	Sell
11:33:06	R209	On 06/11/2014			Bond Future	1	52,000,000	39,937.47 Member	Buy
11:50:51	R209	On 06/11/2014			Bond Future	1	4,400,000	3,386.30 Member	Buy
11:50:51	R209	On 06/11/2014			Bond Future	1	4,400,000	0.00 Member	Sell
12:16:10	R209	On 06/11/2014			Bond Future	1	4,400,000	0.00 Member	Sell
12:16:10	R209	On 06/11/2014			Bond Future	1	4,400,000	3,387.16 Client	Buy
Total for R209 Bond Future						28	505,600,000	194,104.03	
Grand Total for all Instruments						158	3,011,600,000	1,418,627.92	