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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/05/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:43:07	R186	On 07/08/2014		Bond Future	1	20,000,000	0.00	Member	Sell
9:43:07	R186	On 07/08/2014		Bond Future	1	50,000,000	59,436.90	Member	Buy
9:49:46	R186	On 07/08/2014		Bond Future	1	40,000,000	47,354.82	Member	Buy
9:49:46	R186	On 07/08/2014		Bond Future	1	40,000,000	0.00	Member	Sell
9:56:03	R186	On 07/08/2014		Bond Future	1	800,000	0.00	Member	Sell
9:56:03	R186	On 07/08/2014		Bond Future	1	40,000,000	47,354.82	Member	Buy
10:01:39	R186	On 07/08/2014		Bond Future	1	60,200,000	71,985.72	Member	Buy
10:01:39	R186	On 07/08/2014		Bond Future	1	5,000,000	5,978.88	Member	Buy
10:01:39	R186	On 07/08/2014		Bond Future	1	13,000,000	15,545.09	Member	Buy
10:01:39	R186	On 07/08/2014		Bond Future	1	58,300,000	0.00	Client	Sell
10:01:39	R186	On 07/08/2014		Bond Future	1	19,300,000	23,078.48	Member	Buy
10:01:39	R186	On 07/08/2014		Bond Future	1	19,300,000	0.00	Client	Sell
10:01:39	R186	On 07/08/2014		Bond Future	1	16,000,000	0.00	Client	Sell
10:01:39	R186	On 07/08/2014		Bond Future	1	16,500,000	0.00	Client	Sell
10:01:39	R186	On 07/08/2014		Bond Future	1	16,500,000	19,730.31	Member	Buy
10:01:39	R186	On 07/08/2014		Bond Future	1	13,000,000	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
10:01:39	R186	On 07/08/2014			Bond Future	1	71,700,000	0.00	Client	Sell
10:01:39	R186	On 07/08/2014			Bond Future	1	16,000,000	19,132.42	Member	Buy
10:01:39	R186	On 07/08/2014			Bond Future	1	58,300,000	69,713.75	Member	Buy
10:01:39	R186	On 07/08/2014			Bond Future	1	71,700,000	85,737.15	Member	Buy
10:01:39	R186	On 07/08/2014			Bond Future	1	60,200,000	0.00	Client	Sell
10:01:39	R186	On 07/08/2014			Bond Future	1	5,000,000	0.00	Client	Sell
10:01:40	R186	On 07/08/2014			Bond Future	1	8,600,000	10,283.67	Member	Buy
10:01:40	R186	On 07/08/2014			Bond Future	1	8,600,000	0.00	Client	Sell
10:17:49	R186	On 07/08/2014			Bond Future	1	35,800,000	42,561.12	Client	Buy
10:17:49	R186	On 07/08/2014			Bond Future	1	35,800,000	0.00	Client	Sell
10:19:13	R186	On 07/08/2014			Bond Future	1	35,800,000	0.00	Client	Sell
10:19:13	R186	On 07/08/2014			Bond Future	1	35,800,000	42,561.12	Client	Buy
10:21:43	R186	On 07/08/2014			Bond Future	1	71,700,000	0.00	Client	Sell
10:21:43	R186	On 07/08/2014			Bond Future	1	71,700,000	85,737.15	Client	Buy
10:40:35	R186	On 07/08/2014			Bond Future	1	4,800,000	0.00	Member	Sell
10:40:35	R186	On 07/08/2014			Bond Future	1	4,800,000	5,682.58	Member	Buy
10:40:35	R186	On 07/08/2014			Bond Future	1	9,800,000	0.00	Client	Sell
10:40:35	R186	On 07/08/2014			Bond Future	1	12,000,000	0.00	Member	Sell
10:40:35	R186	On 07/08/2014			Bond Future	1	9,800,000	0.00	Member	Sell
10:40:35	R186	On 07/08/2014			Bond Future	1	900,000	0.00	Member	Sell
10:40:35	R186	On 07/08/2014			Bond Future	1	2,500,000	0.00	Member	Sell
10:40:35	R186	On 07/08/2014			Bond Future	1	5,000,000	0.00	Member	Sell
10:40:35	R186	On 07/08/2014			Bond Future	1	2,500,000	0.00	Client	Sell
10:40:35	R186	On 07/08/2014			Bond Future	1	4,800,000	0.00	Client	Sell
10:40:35	R186	On 07/08/2014			Bond Future	1	900,000	0.00	Client	Sell
10:40:35	R186	On 07/08/2014			Bond Future	1	9,800,000	11,601.93	Member	Buy
10:40:35	R186	On 07/08/2014			Bond Future	1	2,500,000	2,959.68	Member	Buy
10:40:35	R186	On 07/08/2014			Bond Future	1	12,000,000	0.00	Client	Sell
10:40:35	R186	On 07/08/2014			Bond Future	1	5,000,000	0.00	Client	Sell
10:40:35	R186	On 07/08/2014			Bond Future	1	12,000,000	14,206.45	Member	Buy
10:40:35	R186	On 07/08/2014			Bond Future	1	5,000,000	5,919.35	Member	Buy
10:40:35	R186	On 07/08/2014			Bond Future	1	900,000	1,065.48	Member	Buy
10:40:36	R186	On 07/08/2014			Bond Future	1	800,000	0.00	Client	Sell
10:40:36	R186	On 07/08/2014			Bond Future	1	100,000	118.39	Member	Buy
10:40:36	R186	On 07/08/2014			Bond Future	1	3,200,000	3,788.39	Member	Buy
10:40:36	R186	On 07/08/2014			Bond Future	1	3,200,000	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
10:40:36	R186	On 07/08/2014			Bond Future	1	900,000	1,065.48	Member	Buy
10:40:36	R186	On 07/08/2014			Bond Future	1	100,000	0.00	Member	Sell
10:40:36	R186	On 07/08/2014			Bond Future	1	3,200,000	0.00	Member	Sell
10:40:36	R186	On 07/08/2014			Bond Future	1	900,000	0.00	Client	Sell
10:40:36	R186	On 07/08/2014			Bond Future	1	100,000	0.00	Client	Sell
10:40:36	R186	On 07/08/2014			Bond Future	1	900,000	0.00	Member	Sell
10:40:36	R186	On 07/08/2014			Bond Future	1	800,000	947.10	Member	Buy
10:43:40	R186	On 07/08/2014			Bond Future	1	30,000,000	0.00	Client	Sell
10:43:40	R186	On 07/08/2014			Bond Future	1	20,000,000	23,774.76	Member	Buy
10:43:40	R186	On 07/08/2014			Bond Future	1	20,000,000	0.00	Client	Sell
10:43:40	R186	On 07/08/2014			Bond Future	1	30,000,000	0.00	Member	Sell
10:43:40	R186	On 07/08/2014			Bond Future	1	30,000,000	35,662.14	Member	Buy
12:21:15	R186	On 07/08/2014			Bond Future	1	26,200,000	31,262.92	Member	Buy
12:21:15	R186	On 07/08/2014			Bond Future	1	1,000,000	0.00	Member	Sell
12:33:39	R186	On 07/08/2014			Bond Future	1	11,100,000	0.00	Member	Sell
12:33:39	R186	On 07/08/2014			Bond Future	1	1,400,000	1,670.54	Member	Buy
12:33:39	R186	On 07/08/2014			Bond Future	1	4,600,000	0.00	Member	Sell
12:33:39	R186	On 07/08/2014			Bond Future	1	1,400,000	0.00	Member	Sell
12:33:39	R186	On 07/08/2014			Bond Future	1	6,400,000	0.00	Member	Sell
12:33:39	R186	On 07/08/2014			Bond Future	1	700,000	0.00	Member	Sell
12:33:39	R186	On 07/08/2014			Bond Future	1	6,400,000	7,636.74	Member	Buy
12:33:39	R186	On 07/08/2014			Bond Future	1	1,000,000	0.00	Member	Sell
12:33:39	R186	On 07/08/2014			Bond Future	1	4,600,000	5,488.91	Member	Buy
12:33:39	R186	On 07/08/2014			Bond Future	1	4,600,000	0.00	Client	Sell
12:33:39	R186	On 07/08/2014			Bond Future	1	700,000	0.00	Client	Sell
12:33:39	R186	On 07/08/2014			Bond Future	1	11,100,000	13,244.98	Member	Buy
12:33:39	R186	On 07/08/2014			Bond Future	1	1,000,000	1,193.24	Member	Buy
12:33:39	R186	On 07/08/2014			Bond Future	1	6,400,000	0.00	Client	Sell
12:33:39	R186	On 07/08/2014			Bond Future	1	11,100,000	0.00	Client	Sell
12:33:39	R186	On 07/08/2014			Bond Future	1	700,000	835.27	Member	Buy
12:33:39	R186	On 07/08/2014			Bond Future	1	1,400,000	0.00	Client	Sell
12:33:39	R186	On 07/08/2014			Bond Future	1	1,000,000	0.00	Client	Sell
12:33:40	R186	On 07/08/2014			Bond Future	1	1,000,000	1,193.24	Member	Buy
12:33:40	R186	On 07/08/2014			Bond Future	1	1,000,000	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 R186 Bond Future						86	1,368,600,000	815,508.97		
12:15:43	R2030	On 07/08/2014			Bond Future	1	12,300,000	11,624.25	Member	Buy
12:15:43	R2030	On 07/08/2014			Bond Future	1	2,800,000	0.00	Member	Sell
12:29:15	R2030	On 07/08/2014			Bond Future	1	1,200,000	0.00	Client	Sell
12:29:15	R2030	On 07/08/2014			Bond Future	1	1,200,000	0.00	Member	Sell
12:29:15	R2030	On 07/08/2014			Bond Future	1	1,200,000	1,134.07	Member	Buy
12:29:16	R2030	On 07/08/2014			Bond Future	1	2,800,000	0.00	Client	Sell
12:29:16	R2030	On 07/08/2014			Bond Future	1	1,200,000	1,134.07	Member	Buy
12:29:16	R2030	On 07/08/2014			Bond Future	1	2,000,000	1,890.12	Member	Buy
12:29:16	R2030	On 07/08/2014			Bond Future	1	500,000	472.53	Member	Buy
12:29:16	R2030	On 07/08/2014			Bond Future	1	1,200,000	0.00	Client	Sell
12:29:16	R2030	On 07/08/2014			Bond Future	1	2,000,000	0.00	Member	Sell
12:29:16	R2030	On 07/08/2014			Bond Future	1	2,000,000	0.00	Member	Sell
12:29:16	R2030	On 07/08/2014			Bond Future	1	500,000	0.00	Client	Sell
12:29:16	R2030	On 07/08/2014			Bond Future	1	2,600,000	2,457.16	Member	Buy
12:29:16	R2030	On 07/08/2014			Bond Future	1	2,000,000	1,890.12	Member	Buy
12:29:16	R2030	On 07/08/2014			Bond Future	1	2,000,000	0.00	Client	Sell
12:29:16	R2030	On 07/08/2014			Bond Future	1	2,000,000	0.00	Client	Sell
12:29:16	R2030	On 07/08/2014			Bond Future	1	500,000	0.00	Member	Sell
12:29:16	R2030	On 07/08/2014			Bond Future	1	1,200,000	0.00	Member	Sell
12:29:16	R2030	On 07/08/2014			Bond Future	1	2,600,000	0.00	Member	Sell
12:29:16	R2030	On 07/08/2014			Bond Future	1	2,600,000	0.00	Client	Sell
12:29:16	R2030	On 07/08/2014			Bond Future	1	2,800,000	2,646.17	Member	Buy
Total for R2030 Bond Future						22	49,200,000	23,248.50		
12:10:30	R207	On 07/08/2014			Bond Future	1	238,100,000	233,984.42	Member	Buy
12:10:30	R207	On 07/08/2014			Bond Future	1	38,100,000	0.00	Member	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	19,800,000	0.00	Member	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	19,800,000	19,457.76	Member	Buy
12:38:35	R207	On 07/08/2014			Bond Future	1	12,200,000	0.00	Member	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	28,300,000	0.00	Client	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	12,200,000	11,989.12	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	3,200,000	3,144.69	Member	Buy
12:38:35	R207	On 07/08/2014			Bond Future	1	71,200,000	0.00	Client	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	24,600,000	0.00	Member	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	5,300,000	0.00	Client	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	11,200,000	11,006.41	Member	Buy
12:38:35	R207	On 07/08/2014			Bond Future	1	5,600,000	5,503.20	Member	Buy
12:38:35	R207	On 07/08/2014			Bond Future	1	71,200,000	69,969.30	Member	Buy
12:38:35	R207	On 07/08/2014			Bond Future	1	24,600,000	0.00	Client	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	11,200,000	0.00	Client	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	19,800,000	0.00	Client	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	3,500,000	3,439.50	Member	Buy
12:38:35	R207	On 07/08/2014			Bond Future	1	5,600,000	0.00	Client	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	5,300,000	5,208.39	Member	Buy
12:38:35	R207	On 07/08/2014			Bond Future	1	1,700,000	1,670.62	Member	Buy
12:38:35	R207	On 07/08/2014			Bond Future	1	1,700,000	0.00	Client	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	3,100,000	0.00	Client	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	10,300,000	0.00	Client	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	3,100,000	3,046.42	Member	Buy
12:38:35	R207	On 07/08/2014			Bond Future	1	12,200,000	0.00	Client	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	28,300,000	27,810.83	Member	Buy
12:38:35	R207	On 07/08/2014			Bond Future	1	10,300,000	10,121.96	Member	Buy
12:38:35	R207	On 07/08/2014			Bond Future	1	38,100,000	37,441.44	Member	Buy
12:38:35	R207	On 07/08/2014			Bond Future	1	1,700,000	0.00	Member	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	3,500,000	0.00	Member	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	28,300,000	0.00	Member	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	3,200,000	0.00	Client	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	38,100,000	0.00	Client	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	3,500,000	0.00	Client	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	3,200,000	0.00	Member	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	5,600,000	0.00	Member	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	5,300,000	0.00	Member	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	3,100,000	0.00	Member	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	71,200,000	0.00	Member	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	11,200,000	0.00	Member	Sell
12:38:35	R207	On 07/08/2014			Bond Future	1	24,600,000	24,174.79	Member	Buy
12:38:35	R207	On 07/08/2014			Bond Future	1	10,300,000	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
	Total for R207 Bond Future				43	952,400,000	467,968.84	
	Grand Total for all Instruments				151	2,370,200,000	1,306,726.30	