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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/09/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:10:48	ALBI	On 06/11/2014		Index Future	1	10,000	0.00	Member	Sell
12:10:48	ALBI	On 06/11/2014		Index Future	1	10,000	4,708.99	Member	Buy
12:56:00	ALBI	On 06/11/2014		Index Future	1	10,000	4,705.79	Member	Buy
12:56:00	ALBI	On 06/11/2014		Index Future	1	10,000	0.00	Client	Sell
Total for ALBI Index Future					4	40,000	9,414.78		
14:58:21	IGOV	On 06/11/2014		Index Future	1	10,000	0.00	Client	Sell
14:58:21	IGOV	On 06/11/2014		Index Future	1	10,000	2,195.90	Member	Buy
Total for IGOV Index Future					2	20,000	2,195.90		
9:59:34	R186	On 06/11/2014		Bond Future	1	200,000	244.41	Client	Buy
9:59:34	R186	On 06/11/2014		Bond Future	1	200,000	0.00	Member	Sell
10:45:22	R186	On 06/11/2014		Bond Future	1	2,000,000	2,446.38	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/Sell
10:45:22	R186	On 06/11/2014			Bond Future	1	2,000,000	0.00	Client	Sell
11:08:06	R186	On 06/11/2014			Bond Future	1	5,000,000	6,138.90	Member	Buy
11:08:06	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
11:11:55	R186	On 06/11/2014			Bond Future	1	27,500,000	0.00	Member	Sell
11:11:55	R186	On 06/11/2014			Bond Future	1	30,000,000	36,822.20	Member	Buy
12:05:45	R186	On 06/11/2014			Bond Future	1	27,500,000	33,753.68	Member	Buy
12:05:45	R186	On 06/11/2014			Bond Future	1	2,500,000	3,068.52	Member	Buy
12:05:45	R186	On 06/11/2014			Bond Future	1	27,500,000	0.00	Client	Sell
12:05:45	R186	On 06/11/2014			Bond Future	1	2,500,000	0.00	Client	Sell
12:05:45	R186	On 06/11/2014			Bond Future	1	2,500,000	0.00	Member	Sell
17:31:46	R186	On 06/11/2014			Bond Future	1	30,000,000	0.00	Member	Sell
17:31:46	R186	On 06/11/2014			Bond Future	1	30,000,000	36,833.38	Member	Buy
Total for R186 Bond Future						15	194,400,000	119,307.47		
9:59:33	R204	On 06/11/2014			Bond Future	1	400,000	424.13	Client	Buy
9:59:33	R204	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
Total for R204 Bond Future						2	800,000	424.13		
16:19:49	R207	On 06/11/2014			Bond Future	1	126,900,000	129,115.08	Member	Buy
16:19:49	R207	On 06/11/2014			Bond Future	1	11,100,000	0.00	Member	Sell
16:27:17	R207	On 06/11/2014			Bond Future	1	85,200,000	86,687.19	Member	Buy
16:27:17	R207	On 06/11/2014			Bond Future	1	2,100,000	0.00	Client	Sell
16:27:17	R207	On 06/11/2014			Bond Future	1	13,400,000	0.00	Member	Sell
16:27:17	R207	On 06/11/2014			Bond Future	1	13,400,000	0.00	Client	Sell
16:27:17	R207	On 06/11/2014			Bond Future	1	15,100,000	0.00	Member	Sell
16:27:17	R207	On 06/11/2014			Bond Future	1	15,100,000	15,363.58	Member	Buy
16:27:17	R207	On 06/11/2014			Bond Future	1	2,100,000	0.00	Member	Sell
16:27:17	R207	On 06/11/2014			Bond Future	1	2,100,000	2,136.66	Member	Buy
16:27:17	R207	On 06/11/2014			Bond Future	1	11,100,000	11,293.75	Member	Buy
16:27:17	R207	On 06/11/2014			Bond Future	1	11,100,000	0.00	Client	Sell
16:27:17	R207	On 06/11/2014			Bond Future	1	85,200,000	0.00	Member	Sell
16:27:17	R207	On 06/11/2014			Bond Future	1	85,200,000	0.00	Client	Sell
16:27:17	R207	On 06/11/2014			Bond Future	1	13,400,000	13,633.90	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
16:27:17	R207	On 06/11/2014			Bond Future	1	15,100,000	0.00 Client	Sell
Total for R207 Bond Future						16	507,600,000	258,230.16	
10:32:25	R213	On 06/11/2014			Bond Future	1	50,000,000	0.00 Client	Sell
10:32:25	R213	On 06/11/2014			Bond Future	1	50,000,000	43,854.79 Member	Buy
Total for R213 Bond Future						2	100,000,000	43,854.79	
9:59:34	R214	On 06/11/2014			Bond Future	1	100,000	78.11 Client	Buy
9:59:34	R214	On 06/11/2014			Bond Future	1	100,000	0.00 Member	Sell
Total for R214 Bond Future						2	200,000	78.11	
Grand Total for all Instruments						43	803,060,000	433,505.34	