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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/09/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:24:49	AL37	On 06/11/2014			Index Future	1	10,000	4,357.81	Client	Buy
16:24:49	AL37	On 06/11/2014			Index Future	1	10,000	0.00	Client	Sell
Total for AL37 Index Future						2	20,000	4,357.81		
9:54:57	R204	On 06/11/2014			Bond Future	1	700,000	0.00	Client	Sell
9:54:57	R204	On 06/11/2014			Bond Future	1	700,000	737.63	Member	Buy
Total for R204 Bond Future						2	1,400,000	737.63		
10:56:11	R207	On 06/08/2015	7.46	Call	Bond Future	1	7,000,000	1.18	Client	Buy
10:56:11	R207	On 06/08/2015	7.46	Call	Bond Future	1	7,000,000	0.00	Member	Sell
Total for R207 Bond Future						2	14,000,000	1.18		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value	Trade R(000's) Type	Buy/ Sell
12:21:36	R208	On 06/11/2014			Bond Future	1	400,000,000	0.00	Member	Sell
12:21:36	R208	On 06/11/2014			Bond Future	1	1,900,000	1,828.41	Member	Buy
13:30:55	R208	On 06/11/2014			Bond Future	1	3,300,000	3,175.66	Member	Buy
13:30:55	R208	On 06/11/2014			Bond Future	1	3,300,000	0.00	Member	Sell
13:30:55	R208	On 06/11/2014			Bond Future	1	8,000,000	7,698.57	Client	Buy
13:30:55	R208	On 06/11/2014			Bond Future	1	4,600,000	4,426.68	Member	Buy
13:30:55	R208	On 06/11/2014			Bond Future	1	8,000,000	7,698.57	Member	Buy
13:30:55	R208	On 06/11/2014			Bond Future	1	8,000,000	0.00	Member	Sell
13:30:55	R208	On 06/11/2014			Bond Future	1	14,600,000	0.00	Member	Sell
13:30:55	R208	On 06/11/2014			Bond Future	1	3,300,000	3,175.66	Client	Buy
13:30:55	R208	On 06/11/2014			Bond Future	1	4,600,000	0.00	Member	Sell
13:30:55	R208	On 06/11/2014			Bond Future	1	11,500,000	0.00	Member	Sell
13:30:55	R208	On 06/11/2014			Bond Future	1	4,600,000	4,426.68	Client	Buy
13:30:55	R208	On 06/11/2014			Bond Future	1	14,600,000	14,049.89	Client	Buy
13:30:55	R208	On 06/11/2014			Bond Future	1	11,500,000	11,066.69	Client	Buy
13:30:55	R208	On 06/11/2014			Bond Future	1	11,500,000	11,066.69	Member	Buy
13:30:55	R208	On 06/11/2014			Bond Future	1	14,600,000	14,049.89	Member	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	5,800,000	5,581.46	Member	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	8,700,000	8,372.20	Client	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	93,100,000	89,592.11	Member	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	9,800,000	9,430.75	Member	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	3,100,000	2,983.20	Member	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	48,900,000	47,057.51	Member	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	3,000,000	2,886.96	Member	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	3,000,000	0.00	Member	Sell
13:30:56	R208	On 06/11/2014			Bond Future	1	20,300,000	19,535.12	Client	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	93,100,000	0.00	Member	Sell
13:30:56	R208	On 06/11/2014			Bond Future	1	5,800,000	5,581.46	Client	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	48,900,000	0.00	Member	Sell
13:30:56	R208	On 06/11/2014			Bond Future	1	300,000	0.00	Member	Sell
13:30:56	R208	On 06/11/2014			Bond Future	1	3,600,000	0.00	Member	Sell
13:30:56	R208	On 06/11/2014			Bond Future	1	100,000	96.23	Member	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	1,300,000	1,251.02	Member	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	20,300,000	19,535.12	Member	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	9,800,000	9,430.75	Client	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	100,000	96.23	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
13:30:56	R208	On 06/11/2014			Bond Future	1	1,300,000	1,251.02	Client	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	71,100,000	68,421.04	Client	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	78,900,000	75,927.15	Member	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	3,600,000	3,464.36	Member	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
13:30:56	R208	On 06/11/2014			Bond Future	1	3,100,000	2,983.20	Client	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	8,100,000	7,794.80	Client	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	1,300,000	0.00	Member	Sell
13:30:56	R208	On 06/11/2014			Bond Future	1	5,800,000	0.00	Member	Sell
13:30:56	R208	On 06/11/2014			Bond Future	1	3,000,000	2,886.96	Client	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	3,600,000	3,464.36	Client	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	78,900,000	75,927.15	Client	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	20,300,000	0.00	Member	Sell
13:30:56	R208	On 06/11/2014			Bond Future	1	300,000	288.70	Client	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	8,100,000	0.00	Member	Sell
13:30:56	R208	On 06/11/2014			Bond Future	1	3,100,000	0.00	Member	Sell
13:30:56	R208	On 06/11/2014			Bond Future	1	71,100,000	0.00	Member	Sell
13:30:56	R208	On 06/11/2014			Bond Future	1	78,900,000	0.00	Member	Sell
13:30:56	R208	On 06/11/2014			Bond Future	1	1,900,000	1,828.41	Client	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	9,800,000	0.00	Member	Sell
13:30:56	R208	On 06/11/2014			Bond Future	1	93,100,000	89,592.11	Client	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	1,900,000	0.00	Member	Sell
13:30:56	R208	On 06/11/2014			Bond Future	1	8,700,000	0.00	Member	Sell
13:30:56	R208	On 06/11/2014			Bond Future	1	8,700,000	8,372.20	Member	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	8,100,000	7,794.80	Member	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	71,100,000	68,421.04	Member	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	300,000	288.70	Member	Buy
13:30:56	R208	On 06/11/2014			Bond Future	1	48,900,000	47,057.51	Client	Buy
14:08:14	R208	On 06/11/2014			Bond Future	1	200,000,000	0.00	Member	Sell
14:08:14	R208	On 06/11/2014			Bond Future	1	1,000,000	961.33	Member	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	2,300,000	2,211.06	Member	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	4,000,000	3,845.31	Member	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	600,000	576.80	Client	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	1,600,000	1,538.13	Client	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	2,900,000	2,787.85	Client	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	7,300,000	7,017.70	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
14:25:16	R208	On 06/11/2014			Bond Future	1	100,000	96.13	Member	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	4,900,000	4,710.51	Client	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	1,500,000	1,441.99	Member	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	4,300,000	4,133.71	Member	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	4,000,000	3,845.31	Member	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	2,900,000	2,787.85	Member	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	1,600,000	1,538.13	Member	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	5,800,000	5,575.71	Member	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	24,400,000	23,456.42	Member	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	24,400,000	0.00	Member	Sell
14:25:16	R208	On 06/11/2014			Bond Future	1	10,100,000	9,709.42	Member	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	46,600,000	44,797.91	Member	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	1,600,000	1,538.13	Member	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	4,900,000	4,710.51	Member	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	2,900,000	0.00	Member	Sell
14:25:16	R208	On 06/11/2014			Bond Future	1	1,600,000	0.00	Member	Sell
14:25:16	R208	On 06/11/2014			Bond Future	1	1,500,000	1,441.99	Client	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	1,800,000	1,730.39	Client	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
14:25:16	R208	On 06/11/2014			Bond Future	1	600,000	576.80	Member	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	35,600,000	34,223.30	Member	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	200,000	192.27	Member	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	46,600,000	0.00	Member	Sell
14:25:16	R208	On 06/11/2014			Bond Future	1	1,800,000	1,730.39	Member	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	4,300,000	4,133.71	Client	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	2,300,000	2,211.06	Client	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	4,000,000	0.00	Member	Sell
14:25:16	R208	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
14:25:16	R208	On 06/11/2014			Bond Future	1	1,500,000	0.00	Member	Sell
14:25:16	R208	On 06/11/2014			Bond Future	1	4,000,000	3,845.31	Client	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	46,600,000	44,797.91	Client	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	7,300,000	7,017.70	Client	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	4,000,000	3,845.31	Client	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	600,000	0.00	Member	Sell
14:25:16	R208	On 06/11/2014			Bond Future	1	1,800,000	0.00	Member	Sell
14:25:16	R208	On 06/11/2014			Bond Future	1	35,600,000	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
14:25:16	R208	On 06/11/2014			Bond Future	1	10,100,000	9,709.42	Client	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	5,800,000	5,575.71	Client	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	24,400,000	23,456.42	Client	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	10,100,000	0.00	Member	Sell
14:25:16	R208	On 06/11/2014			Bond Future	1	100,000	96.13	Client	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	35,600,000	34,223.30	Client	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	4,000,000	0.00	Member	Sell
14:25:16	R208	On 06/11/2014			Bond Future	1	4,300,000	0.00	Member	Sell
14:25:16	R208	On 06/11/2014			Bond Future	1	1,600,000	1,538.13	Client	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	4,900,000	0.00	Member	Sell
14:25:16	R208	On 06/11/2014			Bond Future	1	1,600,000	0.00	Member	Sell
14:25:16	R208	On 06/11/2014			Bond Future	1	200,000	192.27	Client	Buy
14:25:16	R208	On 06/11/2014			Bond Future	1	7,300,000	0.00	Member	Sell
14:25:16	R208	On 06/11/2014			Bond Future	1	2,300,000	0.00	Member	Sell
14:25:16	R208	On 06/11/2014			Bond Future	1	5,800,000	0.00	Member	Sell
14:25:17	R208	On 06/11/2014			Bond Future	1	39,400,000	0.00	Member	Sell
14:25:17	R208	On 06/11/2014			Bond Future	1	1,000,000	961.33	Client	Buy
14:25:17	R208	On 06/11/2014			Bond Future	1	39,400,000	37,876.35	Member	Buy
14:25:17	R208	On 06/11/2014			Bond Future	1	1,000,000	0.00	Member	Sell
14:25:17	R208	On 06/11/2014			Bond Future	1	39,400,000	37,876.35	Client	Buy
Total for R208 Bond Future						128	2,400,000,000	1,154,388.48		
11:20:48	R213	On 06/11/2014			Bond Future	1	100,000,000	87,595.08	Member	Buy
11:20:48	R213	On 06/11/2014			Bond Future	1	100,000,000	0.00	Member	Sell
11:41:06	R213	On 06/11/2014			Bond Future	1	100,000,000	87,595.08	Client	Buy
11:41:06	R213	On 06/11/2014			Bond Future	1	100,000,000	0.00	Member	Sell
Total for R213 Bond Future						4	400,000,000	175,190.16		
15:54:42	R214	On 06/11/2014			Bond Future	1	800,000	0.00	Member	Sell
15:54:42	R214	On 06/11/2014			Bond Future	1	800,000	621.85	Client	Buy
Total for R214 Bond Future						2	1,600,000	621.85		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
Grand Total for all Instruments					140	2,817,020,000	1,335,297.12	