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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/09/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
13:37:39	R2030	On 06/11/2014		Bond Future	1	100,000	97.43	Client	Buy
13:37:39	R2030	On 06/11/2014		Bond Future	1	100,000	0.00	Member	Sell
Total for R2030 Bond Future					2	200,000	97.43		
11:30:56	R208	On 06/11/2014		Bond Future	1	200,000,000	0.00	Member	Sell
11:30:56	R208	On 06/11/2014		Bond Future	1	1,000,000	961.27	Member	Buy
11:43:44	R208	On 06/11/2014		Bond Future	1	2,900,000	2,787.68	Client	Buy
11:43:44	R208	On 06/11/2014		Bond Future	1	24,400,000	23,454.97	Client	Buy
11:43:44	R208	On 06/11/2014		Bond Future	1	1,600,000	1,538.03	Client	Buy
11:43:44	R208	On 06/11/2014		Bond Future	1	7,400,000	7,113.39	Member	Buy
11:43:44	R208	On 06/11/2014		Bond Future	1	4,000,000	0.00	Member	Sell
11:43:44	R208	On 06/11/2014		Bond Future	1	4,000,000	3,845.08	Client	Buy
11:43:44	R208	On 06/11/2014		Bond Future	1	24,400,000	23,454.97	Member	Buy
11:43:44	R208	On 06/11/2014		Bond Future	1	1,500,000	1,441.90	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:43:44	R208	On 06/11/2014			Bond Future	1	1,500,000	0.00	Member	Sell
11:43:44	R208	On 06/11/2014			Bond Future	1	4,400,000	4,229.58	Member	Buy
11:43:44	R208	On 06/11/2014			Bond Future	1	4,000,000	3,845.08	Member	Buy
11:43:44	R208	On 06/11/2014			Bond Future	1	5,800,000	5,575.36	Member	Buy
11:43:44	R208	On 06/11/2014			Bond Future	1	4,800,000	4,614.09	Member	Buy
11:43:44	R208	On 06/11/2014			Bond Future	1	1,600,000	1,538.03	Member	Buy
11:43:44	R208	On 06/11/2014			Bond Future	1	10,200,000	9,804.95	Member	Buy
11:43:44	R208	On 06/11/2014			Bond Future	1	2,300,000	2,210.92	Member	Buy
11:43:44	R208	On 06/11/2014			Bond Future	1	4,000,000	3,845.08	Member	Buy
11:43:44	R208	On 06/11/2014			Bond Future	1	1,600,000	1,538.03	Member	Buy
11:43:44	R208	On 06/11/2014			Bond Future	1	4,800,000	4,614.09	Client	Buy
11:43:44	R208	On 06/11/2014			Bond Future	1	1,500,000	1,441.90	Client	Buy
11:43:44	R208	On 06/11/2014			Bond Future	1	1,600,000	0.00	Member	Sell
11:43:44	R208	On 06/11/2014			Bond Future	1	7,400,000	0.00	Member	Sell
11:43:44	R208	On 06/11/2014			Bond Future	1	2,900,000	2,787.68	Member	Buy
11:43:44	R208	On 06/11/2014			Bond Future	1	4,800,000	0.00	Member	Sell
11:43:44	R208	On 06/11/2014			Bond Future	1	4,400,000	0.00	Member	Sell
11:43:44	R208	On 06/11/2014			Bond Future	1	1,600,000	0.00	Member	Sell
11:43:44	R208	On 06/11/2014			Bond Future	1	2,300,000	0.00	Member	Sell
11:43:44	R208	On 06/11/2014			Bond Future	1	1,600,000	1,538.03	Client	Buy
11:43:44	R208	On 06/11/2014			Bond Future	1	4,400,000	4,229.58	Client	Buy
11:43:44	R208	On 06/11/2014			Bond Future	1	2,300,000	2,210.92	Client	Buy
11:43:44	R208	On 06/11/2014			Bond Future	1	5,800,000	5,575.36	Client	Buy
11:43:44	R208	On 06/11/2014			Bond Future	1	7,400,000	7,113.39	Client	Buy
11:43:44	R208	On 06/11/2014			Bond Future	1	4,000,000	0.00	Member	Sell
11:43:44	R208	On 06/11/2014			Bond Future	1	2,900,000	0.00	Member	Sell
11:43:44	R208	On 06/11/2014			Bond Future	1	5,800,000	0.00	Member	Sell
11:43:44	R208	On 06/11/2014			Bond Future	1	4,000,000	3,845.08	Client	Buy
11:43:44	R208	On 06/11/2014			Bond Future	1	24,400,000	0.00	Member	Sell
11:43:45	R208	On 06/11/2014			Bond Future	1	1,800,000	1,730.28	Client	Buy
11:43:45	R208	On 06/11/2014			Bond Future	1	10,200,000	0.00	Member	Sell
11:43:45	R208	On 06/11/2014			Bond Future	1	600,000	0.00	Member	Sell
11:43:45	R208	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
11:43:45	R208	On 06/11/2014			Bond Future	1	600,000	576.76	Client	Buy
11:43:45	R208	On 06/11/2014			Bond Future	1	100,000	96.13	Client	Buy
11:43:45	R208	On 06/11/2014			Bond Future	1	46,600,000	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
11:43:45	R208	On 06/11/2014			Bond Future	1	39,400,000	0.00	Member	Sell
11:43:45	R208	On 06/11/2014			Bond Future	1	1,000,000	961.27	Client	Buy
11:43:45	R208	On 06/11/2014			Bond Future	1	35,600,000	0.00	Member	Sell
11:43:45	R208	On 06/11/2014			Bond Future	1	10,200,000	9,804.95	Client	Buy
11:43:45	R208	On 06/11/2014			Bond Future	1	46,600,000	44,795.14	Member	Buy
11:43:45	R208	On 06/11/2014			Bond Future	1	1,000,000	0.00	Member	Sell
11:43:45	R208	On 06/11/2014			Bond Future	1	600,000	576.76	Member	Buy
11:43:45	R208	On 06/11/2014			Bond Future	1	35,600,000	34,221.18	Member	Buy
11:43:45	R208	On 06/11/2014			Bond Future	1	100,000	96.13	Member	Buy
11:43:45	R208	On 06/11/2014			Bond Future	1	46,600,000	44,795.14	Client	Buy
11:43:45	R208	On 06/11/2014			Bond Future	1	35,600,000	34,221.18	Client	Buy
11:43:45	R208	On 06/11/2014			Bond Future	1	1,800,000	1,730.28	Member	Buy
11:43:45	R208	On 06/11/2014			Bond Future	1	1,800,000	0.00	Member	Sell
11:43:45	R208	On 06/11/2014			Bond Future	1	39,400,000	37,874.01	Member	Buy
11:43:45	R208	On 06/11/2014			Bond Future	1	39,400,000	37,874.01	Client	Buy
15:03:39	R208	On 06/11/2014			Bond Future	1	300,000,000	0.00	Member	Sell
15:03:39	R208	On 06/11/2014			Bond Future	1	1,400,000	1,346.12	Member	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	6,500,000	6,249.85	Client	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	7,300,000	7,019.07	Client	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	69,800,000	67,113.82	Member	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	6,500,000	0.00	Member	Sell
15:15:21	R208	On 06/11/2014			Bond Future	1	6,100,000	0.00	Member	Sell
15:15:21	R208	On 06/11/2014			Bond Future	1	200,000	192.30	Client	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	2,300,000	2,211.49	Client	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	200,000	192.30	Member	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	11,000,000	0.00	Member	Sell
15:15:21	R208	On 06/11/2014			Bond Future	1	4,300,000	0.00	Member	Sell
15:15:21	R208	On 06/11/2014			Bond Future	1	5,900,000	0.00	Member	Sell
15:15:21	R208	On 06/11/2014			Bond Future	1	15,200,000	14,615.04	Member	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	3,400,000	3,269.15	Client	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
15:15:21	R208	On 06/11/2014			Bond Future	1	2,300,000	0.00	Member	Sell
15:15:21	R208	On 06/11/2014			Bond Future	1	4,300,000	4,134.52	Client	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	6,100,000	5,865.25	Client	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	8,600,000	8,269.04	Client	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	36,700,000	35,287.64	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
15:15:21	R208	On 06/11/2014			Bond Future	1	15,200,000	14,615.04	Client	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	69,800,000	0.00	Member	Sell
15:15:21	R208	On 06/11/2014			Bond Future	1	2,500,000	0.00	Member	Sell
15:15:21	R208	On 06/11/2014			Bond Future	1	2,500,000	2,403.79	Client	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	2,300,000	2,211.49	Client	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	2,800,000	2,692.25	Client	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	6,100,000	5,865.25	Member	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	8,600,000	8,269.04	Member	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	8,600,000	0.00	Member	Sell
15:15:21	R208	On 06/11/2014			Bond Future	1	11,000,000	10,576.68	Member	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	4,300,000	4,134.52	Member	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	3,400,000	3,269.15	Member	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	2,800,000	2,692.25	Member	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	7,300,000	7,019.07	Member	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	2,300,000	2,211.49	Member	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	36,700,000	35,287.64	Member	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	2,300,000	2,211.49	Member	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	6,500,000	6,249.85	Member	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	3,400,000	0.00	Member	Sell
15:15:21	R208	On 06/11/2014			Bond Future	1	5,900,000	5,672.94	Member	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	2,500,000	2,403.79	Member	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	69,800,000	67,113.82	Client	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	2,800,000	0.00	Member	Sell
15:15:21	R208	On 06/11/2014			Bond Future	1	15,200,000	0.00	Member	Sell
15:15:21	R208	On 06/11/2014			Bond Future	1	7,300,000	0.00	Member	Sell
15:15:21	R208	On 06/11/2014			Bond Future	1	5,900,000	5,672.94	Client	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	11,000,000	10,576.68	Client	Buy
15:15:21	R208	On 06/11/2014			Bond Future	1	36,700,000	0.00	Member	Sell
15:15:21	R208	On 06/11/2014			Bond Future	1	2,300,000	0.00	Member	Sell
15:15:22	R208	On 06/11/2014			Bond Future	1	53,300,000	51,248.81	Client	Buy
15:15:22	R208	On 06/11/2014			Bond Future	1	59,200,000	56,921.75	Client	Buy
15:15:22	R208	On 06/11/2014			Bond Future	1	59,200,000	0.00	Member	Sell
15:15:22	R208	On 06/11/2014			Bond Future	1	1,400,000	0.00	Member	Sell
15:15:22	R208	On 06/11/2014			Bond Future	1	53,300,000	51,248.81	Member	Buy
15:15:22	R208	On 06/11/2014			Bond Future	1	200,000	192.30	Member	Buy
15:15:22	R208	On 06/11/2014			Bond Future	1	59,200,000	56,921.75	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
15:15:22	R208	On 06/11/2014			Bond Future	1	1,000,000	0.00 Member	Sell
15:15:22	R208	On 06/11/2014			Bond Future	1	53,300,000	0.00 Member	Sell
15:15:22	R208	On 06/11/2014			Bond Future	1	1,000,000	961.52 Client	Buy
15:15:22	R208	On 06/11/2014			Bond Future	1	1,000,000	961.52 Member	Buy
15:15:22	R208	On 06/11/2014			Bond Future	1	200,000	192.30 Client	Buy
15:15:22	R208	On 06/11/2014			Bond Future	1	200,000	0.00 Member	Sell
15:15:22	R208	On 06/11/2014			Bond Future	1	1,400,000	1,346.12 Client	Buy
15:16:24	R208	On 06/11/2014			Bond Future	1	4,300,000	4,134.52 Client	Buy
15:16:24	R208	On 06/11/2014			Bond Future	1	4,300,000	0.00 Client	Sell
Total for R208 Bond Future						127	2,008,600,000	965,551.86	
13:37:39	R214	On 06/11/2014			Bond Future	1	200,000	155.60 Client	Buy
13:37:39	R214	On 06/11/2014			Bond Future	1	200,000	0.00 Member	Sell
Total for R214 Bond Future						2	400,000	155.60	
Grand Total for all Instruments						131	2,009,200,000	965,804.89	