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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/10/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
14:34:42	ALBI	On 06/11/2014		Index Future	1	80,000	0.00	Client	Sell
14:34:42	ALBI	On 06/11/2014		Index Future	1	70,000	33,019.70	Member	Buy
15:36:09	ALBI	On 06/11/2014		Index Future	1	70,000	0.00	Member	Sell
15:36:09	ALBI	On 06/11/2014		Index Future	1	10,000	4,717.10	Member	Buy
15:36:09	ALBI	On 06/11/2014		Index Future	1	10,000	0.00	Member	Sell
15:36:09	ALBI	On 06/11/2014		Index Future	1	10,000	4,717.10	Client	Buy
15:36:09	ALBI	On 06/11/2014		Index Future	1	70,000	33,019.70	Client	Buy
Total for ALBI Index Future					7	320,000	75,473.60		
9:40:10	GOVI	On 06/11/2014		GOVI	1	50,000	0.00	Client	Sell
9:40:10	GOVI	On 06/11/2014		GOVI	1	40,000	18,818.80	Member	Buy
11:23:41	GOVI	On 06/11/2014		GOVI	1	10,000	4,704.70	Client	Buy
11:23:41	GOVI	On 06/11/2014		GOVI	1	40,000	18,818.80	Client	Buy
11:23:41	GOVI	On 06/11/2014		GOVI	1	10,000	4,704.70	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:23:41	GOVI	On 06/11/2014			GOVI	1	40,000	0.00	Member	Sell
11:23:41	GOVI	On 06/11/2014			GOVI	1	10,000	0.00	Member	Sell
Total for GOVI GOVI						7	200,000	47,047.00		
11:55:29	R186	On 06/11/2014			Bond Future	1	100,000,000	0.00	Member	Sell
11:55:29	R186	On 05/02/2015			Bond Future	1	100,000,000	119,197.65	Member	Buy
11:55:29	R186	On 05/02/2015			Bond Future	1	100,000,000	0.00	Member	Sell
11:55:29	R186	On 06/11/2014			Bond Future	1	100,000,000	122,605.94	Member	Buy
13:25:15	R186	On 06/11/2014			Bond Future	1	100,000,000	0.00	Member	Sell
13:25:15	R186	On 06/11/2014			Bond Future	1	3,200,000	3,923.39	Member	Buy
13:26:36	R186	On 05/02/2015			Bond Future	1	100,000,000	119,195.15	Member	Buy
13:26:36	R186	On 05/02/2015			Bond Future	1	3,900,000	0.00	Member	Sell
13:37:34	R186	On 06/11/2014			Bond Future	1	100,000,000	0.00	Member	Sell
13:37:34	R186	On 06/11/2014			Bond Future	1	100,000	122.53	Member	Buy
16:04:18	R186	On 05/02/2015			Bond Future	1	800,000	0.00	Client	Sell
16:04:18	R186	On 05/02/2015			Bond Future	1	400,000	0.00	Client	Sell
16:04:18	R186	On 05/02/2015			Bond Future	1	4,400,000	5,244.59	Member	Buy
16:04:18	R186	On 05/02/2015			Bond Future	1	3,600,000	4,291.02	Member	Buy
16:04:18	R186	On 05/02/2015			Bond Future	1	3,900,000	4,648.61	Member	Buy
16:04:18	R186	On 05/02/2015			Bond Future	1	45,000,000	0.00	Client	Sell
16:04:18	R186	On 05/02/2015			Bond Future	1	9,100,000	10,846.76	Member	Buy
16:04:18	R186	On 05/02/2015			Bond Future	1	6,900,000	8,224.46	Member	Buy
16:04:18	R186	On 05/02/2015			Bond Future	1	10,000,000	0.00	Client	Sell
16:04:18	R186	On 05/02/2015			Bond Future	1	15,900,000	0.00	Client	Sell
16:04:18	R186	On 05/02/2015			Bond Future	1	3,900,000	0.00	Client	Sell
16:04:18	R186	On 05/02/2015			Bond Future	1	6,900,000	0.00	Client	Sell
16:04:18	R186	On 05/02/2015			Bond Future	1	15,900,000	18,952.03	Member	Buy
16:04:18	R186	On 05/02/2015			Bond Future	1	15,900,000	0.00	Member	Sell
16:04:18	R186	On 05/02/2015			Bond Future	1	3,600,000	0.00	Member	Sell
16:04:18	R186	On 05/02/2015			Bond Future	1	6,900,000	0.00	Member	Sell
16:04:18	R186	On 05/02/2015			Bond Future	1	9,100,000	0.00	Member	Sell
16:04:18	R186	On 05/02/2015			Bond Future	1	45,000,000	53,637.81	Member	Buy
16:04:18	R186	On 05/02/2015			Bond Future	1	10,000,000	11,919.51	Member	Buy
16:04:18	R186	On 05/02/2015			Bond Future	1	45,000,000	0.00	Member	Sell
16:04:18	R186	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell

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16:04:18	R186	On 05/02/2015			Bond Future	1	4,400,000	0.00	Member	Sell
16:04:18	R186	On 05/02/2015			Bond Future	1	400,000	0.00	Member	Sell
16:04:18	R186	On 05/02/2015			Bond Future	1	800,000	0.00	Member	Sell
16:04:18	R186	On 05/02/2015			Bond Future	1	9,100,000	0.00	Client	Sell
16:04:18	R186	On 05/02/2015			Bond Future	1	4,400,000	0.00	Client	Sell
16:04:18	R186	On 05/02/2015			Bond Future	1	3,600,000	0.00	Client	Sell
16:04:18	R186	On 05/02/2015			Bond Future	1	400,000	476.78	Member	Buy
16:04:18	R186	On 05/02/2015			Bond Future	1	800,000	953.56	Member	Buy
16:06:16	R186	On 06/11/2014			Bond Future	1	400,000	490.42	Client	Buy
16:06:16	R186	On 06/11/2014			Bond Future	1	10,000,000	12,260.59	Client	Buy
16:06:16	R186	On 06/11/2014			Bond Future	1	10,000,000	0.00	Member	Sell
16:06:16	R186	On 06/11/2014			Bond Future	1	3,600,000	4,413.81	Client	Buy
16:06:16	R186	On 06/11/2014			Bond Future	1	4,600,000	5,639.87	Client	Buy
16:06:16	R186	On 06/11/2014			Bond Future	1	3,600,000	0.00	Member	Sell
16:06:16	R186	On 06/11/2014			Bond Future	1	45,000,000	55,172.67	Member	Buy
16:06:16	R186	On 06/11/2014			Bond Future	1	10,000,000	12,260.59	Member	Buy
16:06:16	R186	On 06/11/2014			Bond Future	1	4,600,000	5,639.87	Member	Buy
16:06:16	R186	On 06/11/2014			Bond Future	1	11,300,000	13,854.47	Client	Buy
16:06:16	R186	On 06/11/2014			Bond Future	1	3,200,000	0.00	Member	Sell
16:06:16	R186	On 06/11/2014			Bond Future	1	12,800,000	15,693.56	Client	Buy
16:06:16	R186	On 06/11/2014			Bond Future	1	8,700,000	10,666.72	Client	Buy
16:06:16	R186	On 06/11/2014			Bond Future	1	400,000	490.42	Member	Buy
16:06:16	R186	On 06/11/2014			Bond Future	1	12,800,000	15,693.56	Member	Buy
16:06:16	R186	On 06/11/2014			Bond Future	1	45,000,000	0.00	Member	Sell
16:06:16	R186	On 06/11/2014			Bond Future	1	4,600,000	0.00	Member	Sell
16:06:16	R186	On 06/11/2014			Bond Future	1	3,200,000	3,923.39	Client	Buy
16:06:16	R186	On 06/11/2014			Bond Future	1	45,000,000	55,172.67	Client	Buy
16:06:16	R186	On 06/11/2014			Bond Future	1	8,700,000	10,666.72	Member	Buy
16:06:16	R186	On 06/11/2014			Bond Future	1	8,700,000	0.00	Member	Sell
16:06:16	R186	On 06/11/2014			Bond Future	1	11,300,000	13,854.47	Member	Buy
16:06:16	R186	On 06/11/2014			Bond Future	1	11,300,000	0.00	Member	Sell
16:06:16	R186	On 06/11/2014			Bond Future	1	400,000	490.42	Member	Buy
16:06:16	R186	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
16:06:16	R186	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
16:06:16	R186	On 06/11/2014			Bond Future	1	400,000	490.42	Client	Buy
16:06:16	R186	On 06/11/2014			Bond Future	1	12,800,000	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
16:06:16	R186	On 06/11/2014			Bond Future	1	3,600,000	4,413.81	Member	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	48,800,000	59,796.08	Client	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	700,000	857.73	Client	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	4,900,000	6,004.11	Client	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	8,200,000	10,047.70	Client	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	1,000,000	0.00	Member	Sell
17:12:49	R186	On 06/11/2014			Bond Future	1	1,800,000	2,205.59	Client	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	200,000	245.07	Member	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	400,000	490.13	Member	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	300,000	367.60	Member	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	200,000	245.07	Member	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	400,000	490.13	Client	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	600,000	0.00	Member	Sell
17:12:49	R186	On 06/11/2014			Bond Future	1	500,000	612.66	Member	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	500,000	0.00	Member	Sell
17:12:49	R186	On 06/11/2014			Bond Future	1	400,000	490.13	Member	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
17:12:49	R186	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
17:12:49	R186	On 06/11/2014			Bond Future	1	700,000	0.00	Member	Sell
17:12:49	R186	On 06/11/2014			Bond Future	1	8,200,000	0.00	Member	Sell
17:12:49	R186	On 06/11/2014			Bond Future	1	200,000	245.07	Client	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	2,700,000	3,308.39	Client	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	400,000	490.13	Client	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	1,000,000	1,225.33	Client	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	600,000	735.20	Client	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	400,000	490.13	Client	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	500,000	612.66	Client	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	5,300,000	0.00	Member	Sell
17:12:49	R186	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
17:12:49	R186	On 06/11/2014			Bond Future	1	700,000	0.00	Member	Sell
17:12:49	R186	On 06/11/2014			Bond Future	1	600,000	0.00	Member	Sell
17:12:49	R186	On 06/11/2014			Bond Future	1	2,700,000	0.00	Member	Sell
17:12:49	R186	On 06/11/2014			Bond Future	1	48,800,000	0.00	Member	Sell
17:12:49	R186	On 06/11/2014			Bond Future	1	4,900,000	0.00	Member	Sell
17:12:49	R186	On 06/11/2014			Bond Future	1	700,000	857.73	Client	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	700,000	857.73	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
17:12:49	R186	On 06/11/2014			Bond Future	1	5,300,000	6,494.25	Client	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	600,000	735.20	Client	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	4,000,000	4,901.32	Client	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	2,700,000	3,308.39	Member	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	1,800,000	2,205.59	Member	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	1,800,000	0.00	Member	Sell
17:12:49	R186	On 06/11/2014			Bond Future	1	5,300,000	6,494.25	Member	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	4,900,000	6,004.11	Member	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	600,000	735.20	Member	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	600,000	735.20	Member	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	1,000,000	1,225.33	Member	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	700,000	857.73	Member	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	700,000	857.73	Member	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	700,000	0.00	Member	Sell
17:12:49	R186	On 06/11/2014			Bond Future	1	4,000,000	0.00	Member	Sell
17:12:49	R186	On 06/11/2014			Bond Future	1	15,800,000	19,360.21	Client	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	400,000	490.13	Member	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
17:12:49	R186	On 06/11/2014			Bond Future	1	700,000	857.73	Member	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	200,000	245.07	Client	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	4,000,000	4,901.32	Member	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	48,800,000	59,796.08	Member	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	15,800,000	19,360.21	Member	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	15,800,000	0.00	Member	Sell
17:12:49	R186	On 06/11/2014			Bond Future	1	8,200,000	10,047.70	Member	Buy
17:12:49	R186	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
17:12:49	R186	On 06/11/2014			Bond Future	1	300,000	0.00	Member	Sell
17:12:49	R186	On 06/11/2014			Bond Future	1	300,000	367.60	Client	Buy
17:12:50	R186	On 06/11/2014			Bond Future	1	100,000	122.53	Client	Buy
17:12:50	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
17:12:50	R186	On 06/11/2014			Bond Future	1	100,000	122.53	Client	Buy
17:12:50	R186	On 06/11/2014			Bond Future	1	200,000	245.07	Client	Buy
17:12:50	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
17:12:50	R186	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
17:12:50	R186	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
17:12:50	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell

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17:12:50	R186	On 06/11/2014			Bond Future	1	100,000	122.53	Client	Buy
17:12:50	R186	On 06/11/2014			Bond Future	1	100,000	122.53	Client	Buy
17:12:50	R186	On 06/11/2014			Bond Future	1	200,000	245.07	Client	Buy
17:12:50	R186	On 06/11/2014			Bond Future	1	100,000	122.53	Client	Buy
17:12:50	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
17:12:50	R186	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
17:12:50	R186	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
17:12:50	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
17:12:50	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
17:12:50	R186	On 06/11/2014			Bond Future	1	200,000	245.07	Client	Buy
17:12:50	R186	On 06/11/2014			Bond Future	1	100,000	122.53	Client	Buy
17:12:50	R186	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
17:12:50	R186	On 06/11/2014			Bond Future	1	200,000	245.07	Client	Buy
17:12:50	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
17:12:50	R186	On 06/11/2014			Bond Future	1	200,000	245.07	Member	Buy
17:12:50	R186	On 06/11/2014			Bond Future	1	100,000	122.53	Member	Buy
17:12:50	R186	On 06/11/2014			Bond Future	1	100,000	122.53	Member	Buy
17:12:50	R186	On 06/11/2014			Bond Future	1	200,000	245.07	Member	Buy
17:12:50	R186	On 06/11/2014			Bond Future	1	100,000	122.53	Member	Buy
17:12:50	R186	On 06/11/2014			Bond Future	1	200,000	245.07	Member	Buy
17:12:50	R186	On 06/11/2014			Bond Future	1	100,000	122.53	Client	Buy
17:12:50	R186	On 06/11/2014			Bond Future	1	100,000	122.53	Member	Buy
17:12:50	R186	On 06/11/2014			Bond Future	1	100,000	122.53	Client	Buy
17:12:50	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
17:12:50	R186	On 06/11/2014			Bond Future	1	100,000	122.53	Member	Buy
17:12:50	R186	On 06/11/2014			Bond Future	1	200,000	245.07	Client	Buy
Total for R186 Bond Future						169	1,600,000,000	970,471.65		
9:02:16	R2023	On 06/11/2014			Bond Future	1	65,100,000	65,567.79	Member	Buy
9:02:16	R2023	On 06/11/2014			Bond Future	1	65,100,000	0.00	Member	Sell
16:42:02	R2023	On 06/11/2014			Bond Future	1	65,100,000	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
16:42:02	R2023	On 06/11/2014			Bond Future	1	65,100,000	65,567.79 Client	Buy
Total for R2023 Bond Future						4	260,400,000	131,135.58	
Grand Total for all Instruments						187	1,860,920,000	1,224,127.83	