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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/09/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:17:11	ALBI	On 06/11/2014		Index Future	1	320,000	0.00	Client	Sell
16:17:11	ALBI	On 06/11/2014		Index Future	1	320,000	150,050.56	Member	Buy
16:48:21	ALBI	On 06/11/2014		Index Future	1	320,000	150,114.56	Client	Buy
16:48:21	ALBI	On 06/11/2014		Index Future	1	320,000	0.00	Member	Sell
Total for ALBI Index Future					4	1,280,000	300,165.12		
8:43:50	R186	On 06/11/2014		Bond Future	1	10,000,000	0.00	Member	Sell
8:43:50	R186	On 06/11/2014		Bond Future	1	5,000,000	0.00	Member	Sell
8:43:50	R186	On 06/11/2014		Bond Future	1	15,000,000	0.00	Member	Sell
8:43:50	R186	On 06/11/2014		Bond Future	1	30,000,000	36,482.91	Member	Buy
8:57:06	R186	On 06/11/2014		Bond Future	1	1,200,000	1,459.35	Member	Buy
8:57:06	R186	On 06/11/2014		Bond Future	1	30,000,000	0.00	Member	Sell
11:22:43	R186	On 06/11/2014		Bond Future	1	400,000	0.00	Client	Sell
11:22:43	R186	On 06/11/2014		Bond Future	1	400,000	483.93	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
12:33:26	R186	On 06/11/2014			Bond Future	1	1,200,000	1,459.35	Client	Buy
12:33:26	R186	On 06/11/2014			Bond Future	1	4,800,000	5,837.41	Client	Buy
12:33:26	R186	On 06/11/2014			Bond Future	1	1,300,000	0.00	Member	Sell
12:33:26	R186	On 06/11/2014			Bond Future	1	5,000,000	6,080.63	Client	Buy
12:33:26	R186	On 06/11/2014			Bond Future	1	200,000	243.23	Client	Buy
12:33:26	R186	On 06/11/2014			Bond Future	1	1,300,000	1,580.96	Member	Buy
12:33:26	R186	On 06/11/2014			Bond Future	1	5,000,000	6,080.63	Client	Buy
12:33:26	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
12:33:26	R186	On 06/11/2014			Bond Future	1	7,500,000	9,120.95	Member	Buy
12:33:26	R186	On 06/11/2014			Bond Future	1	200,000	243.23	Member	Buy
12:33:26	R186	On 06/11/2014			Bond Future	1	4,800,000	5,837.41	Member	Buy
12:33:26	R186	On 06/11/2014			Bond Future	1	7,500,000	0.00	Member	Sell
12:33:26	R186	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
12:33:26	R186	On 06/11/2014			Bond Future	1	5,000,000	6,080.63	Client	Buy
12:33:26	R186	On 06/11/2014			Bond Future	1	1,300,000	1,580.96	Client	Buy
12:33:26	R186	On 06/11/2014			Bond Future	1	4,800,000	0.00	Member	Sell
12:33:26	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
12:33:26	R186	On 06/11/2014			Bond Future	1	1,200,000	0.00	Member	Sell
12:33:26	R186	On 06/11/2014			Bond Future	1	5,000,000	6,080.63	Member	Buy
12:33:26	R186	On 06/11/2014			Bond Future	1	5,000,000	6,080.63	Member	Buy
12:33:26	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
12:33:26	R186	On 06/11/2014			Bond Future	1	5,000,000	6,080.63	Member	Buy
12:33:26	R186	On 06/11/2014			Bond Future	1	7,500,000	9,120.95	Client	Buy
13:21:20	R186	On 06/11/2014			Bond Future	1	100,000	121.45	Member	Buy
13:21:20	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
14:03:55	R186	On 06/11/2014			Bond Future	1	20,000,000	24,256.88	Client	Buy
14:03:55	R186	On 06/11/2014			Bond Future	1	20,000,000	0.00	Member	Sell
15:27:52	R186	On 06/11/2014			Bond Future	1	20,000,000	0.00	Member	Sell
15:27:52	R186	On 06/11/2014			Bond Future	1	20,000,000	24,256.29	Member	Buy
Total for R186 Bond Future						37	261,000,000	158,569.07		
12:00:13	R203	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
12:00:13	R203	On 06/11/2014			Bond Future	1	34,000,000	0.00	Member	Sell
12:00:13	R203	On 06/11/2014			Bond Future	1	5,000,000	5,224.86	Client	Buy
12:00:13	R203	On 06/11/2014			Bond Future	1	34,000,000	35,529.59	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
14:13:08	R203	On 06/11/2014			Bond Future	1	19,000,000	19,871.40	Member	Buy
14:13:08	R203	On 06/11/2014			Bond Future	1	19,000,000	0.00	Member	Sell
15:46:22	R203	On 06/11/2014			Bond Future	1	19,000,000	0.00	Member	Sell
15:46:22	R203	On 06/11/2014			Bond Future	1	19,000,000	19,871.40	Client	Buy
Total for R203 Bond Future						8	154,000,000	80,497.25		
11:22:43	R2030	On 06/11/2014			Bond Future	1	400,000	386.60	Client	Buy
11:22:43	R2030	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
Total for R2030 Bond Future						2	800,000	386.60		
12:00:13	R207	On 06/11/2014			Bond Future	1	14,000,000	0.00	Member	Sell
12:00:13	R207	On 06/11/2014			Bond Future	1	14,000,000	14,178.58	Client	Buy
14:13:08	R207	On 06/11/2014			Bond Future	1	26,100,000	26,461.35	Member	Buy
14:13:08	R207	On 06/11/2014			Bond Future	1	176,200,000	0.00	Member	Sell
15:44:18	R207	On 06/11/2014			Bond Future	1	7,100,000	0.00	Member	Sell
15:44:18	R207	On 06/11/2014			Bond Future	1	20,100,000	20,378.28	Client	Buy
15:44:18	R207	On 06/11/2014			Bond Future	1	53,000,000	53,733.77	Client	Buy
15:44:18	R207	On 06/11/2014			Bond Future	1	3,900,000	3,953.99	Client	Buy
15:44:18	R207	On 06/11/2014			Bond Future	1	4,300,000	4,359.53	Client	Buy
15:44:18	R207	On 06/11/2014			Bond Future	1	1,100,000	0.00	Member	Sell
15:44:18	R207	On 06/11/2014			Bond Future	1	19,800,000	20,074.13	Client	Buy
15:44:18	R207	On 06/11/2014			Bond Future	1	4,300,000	0.00	Member	Sell
15:44:18	R207	On 06/11/2014			Bond Future	1	53,000,000	0.00	Member	Sell
15:44:18	R207	On 06/11/2014			Bond Future	1	4,500,000	0.00	Member	Sell
15:44:18	R207	On 06/11/2014			Bond Future	1	2,400,000	2,433.23	Client	Buy
15:44:18	R207	On 06/11/2014			Bond Future	1	7,100,000	7,198.30	Client	Buy
15:44:18	R207	On 06/11/2014			Bond Future	1	2,400,000	0.00	Member	Sell
15:44:18	R207	On 06/11/2014			Bond Future	1	53,000,000	53,733.77	Member	Buy
15:44:18	R207	On 06/11/2014			Bond Future	1	14,100,000	14,295.21	Client	Buy
15:44:18	R207	On 06/11/2014			Bond Future	1	4,300,000	4,359.53	Client	Buy
15:44:18	R207	On 06/11/2014			Bond Future	1	19,800,000	0.00	Member	Sell
15:44:18	R207	On 06/11/2014			Bond Future	1	1,100,000	1,115.23	Client	Buy
15:44:18	R207	On 06/11/2014			Bond Future	1	7,200,000	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
15:44:18	R207	On 06/11/2014			Bond Future	1	7,200,000	7,299.68	Client	Buy
15:44:18	R207	On 06/11/2014			Bond Future	1	20,100,000	0.00	Member	Sell
15:44:18	R207	On 06/11/2014			Bond Future	1	4,500,000	4,562.30	Member	Buy
15:44:18	R207	On 06/11/2014			Bond Future	1	3,900,000	3,953.99	Member	Buy
15:44:18	R207	On 06/11/2014			Bond Future	1	3,900,000	0.00	Member	Sell
15:44:18	R207	On 06/11/2014			Bond Future	1	7,200,000	7,299.68	Member	Buy
15:44:18	R207	On 06/11/2014			Bond Future	1	1,100,000	1,115.23	Member	Buy
15:44:18	R207	On 06/11/2014			Bond Future	1	2,400,000	2,433.23	Member	Buy
15:44:18	R207	On 06/11/2014			Bond Future	1	4,500,000	4,562.30	Client	Buy
15:44:18	R207	On 06/11/2014			Bond Future	1	14,100,000	0.00	Member	Sell
15:44:18	R207	On 06/11/2014			Bond Future	1	20,100,000	20,378.28	Member	Buy
15:44:18	R207	On 06/11/2014			Bond Future	1	7,100,000	7,198.30	Member	Buy
15:44:18	R207	On 06/11/2014			Bond Future	1	4,300,000	4,359.53	Member	Buy
15:44:18	R207	On 06/11/2014			Bond Future	1	4,300,000	0.00	Member	Sell
15:44:18	R207	On 06/11/2014			Bond Future	1	19,800,000	20,074.13	Member	Buy
15:44:18	R207	On 06/11/2014			Bond Future	1	4,300,000	4,359.53	Member	Buy
15:44:18	R207	On 06/11/2014			Bond Future	1	14,100,000	14,295.21	Member	Buy
15:44:19	R207	On 06/11/2014			Bond Future	1	8,300,000	8,414.91	Member	Buy
15:44:19	R207	On 06/11/2014			Bond Future	1	8,300,000	0.00	Member	Sell
15:44:19	R207	On 06/11/2014			Bond Future	1	26,100,000	26,461.35	Client	Buy
15:44:19	R207	On 06/11/2014			Bond Future	1	26,100,000	0.00	Member	Sell
15:44:19	R207	On 06/11/2014			Bond Future	1	8,300,000	8,414.91	Client	Buy
Total for R207 Bond Future						45	732,800,000	371,457.49		
14:13:08	R209	On 06/11/2014			Bond Future	1	24,900,000	19,090.12	Member	Buy
14:13:08	R209	On 06/11/2014			Bond Future	1	24,900,000	0.00	Member	Sell
15:45:56	R209	On 06/11/2014			Bond Future	1	24,900,000	19,090.12	Client	Buy
15:45:56	R209	On 06/11/2014			Bond Future	1	24,900,000	0.00	Member	Sell
Total for R209 Bond Future						4	99,600,000	38,180.24		
10:51:18	R213	On 06/11/2014			Bond Future	1	2,000,000	1,734.06	Client	Buy
10:51:18	R213	On 06/11/2014			Bond Future	1	2,000,000	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 R213 Bond Future				2	4,000,000	1,734.06	
	Grand Total for all Instruments				102	1,253,480,000	950,989.83	