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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/06/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
9:35:55	GOVI	On 07/08/2014		GOVI	1	60,000	0.00 Client	Sell
9:35:55	GOVI	On 07/08/2014		GOVI	1	60,000	27,406.74 Member	Buy
10:00:55	GOVI	On 07/08/2014		GOVI	1	60,000	27,406.74 Client	Buy
10:00:55	GOVI	On 07/08/2014		GOVI	1	60,000	0.00 Member	Sell
Total for GOVI GOVI					4	240,000	54,813.48	
10:00:56	R186	On 07/08/2014		Bond Future	1	1,000,000	0.00 Member	Sell
10:00:56	R186	On 07/08/2014		Bond Future	1	1,000,000	1,193.66 Client	Buy
10:17:59	R186	On 07/08/2014		Bond Future	1	100,000,000	0.00 Member	Sell
10:17:59	R186	On 07/08/2014		Bond Future	1	100,000,000	119,415.13 Member	Buy
10:43:13	R186	On 07/08/2014		Bond Future	1	100,000,000	119,360.27 Member	Buy
10:43:13	R186	On 07/08/2014		Bond Future	1	110,000,000	0.00 Member	Sell
10:53:46	R186	On 07/08/2014		Bond Future	1	20,000,000	0.00 Member	Sell
10:53:46	R186	On 07/08/2014		Bond Future	1	20,000,000	23,442.57 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:26:23	R186	On 07/08/2014			Bond Future	1	5,000,000	0.00	Member	Sell
12:26:23	R186	On 07/08/2014			Bond Future	1	20,000,000	0.00	Member	Sell
12:26:23	R186	On 07/08/2014			Bond Future	1	5,000,000	0.00	Member	Sell
12:26:23	R186	On 07/08/2014			Bond Future	1	20,000,000	23,487.89	Member	Buy
12:26:23	R186	On 07/08/2014			Bond Future	1	5,000,000	5,937.26	Member	Buy
12:26:23	R186	On 07/08/2014			Bond Future	1	5,000,000	5,906.25	Member	Buy
12:46:22	R186	On 07/08/2014			Bond Future	1	800,000	0.00	Member	Sell
12:46:22	R186	On 07/08/2014			Bond Future	1	30,000,000	35,331.40	Member	Buy
13:48:28	R186	On 07/08/2014			Bond Future	1	100,000,000	0.00	Member	Sell
13:48:28	R186	On 07/08/2014			Bond Future	1	100,000,000	119,360.27	Client	Buy
13:48:28	R186	On 07/08/2014			Bond Future	1	10,000,000	0.00	Member	Sell
13:48:28	R186	On 07/08/2014			Bond Future	1	10,000,000	11,936.03	Member	Buy
13:48:28	R186	On 07/08/2014			Bond Future	1	10,000,000	11,936.03	Client	Buy
15:24:09	R186	On 07/08/2014			Bond Future	1	100,000,000	0.00	Client	Sell
15:24:09	R186	On 07/08/2014			Bond Future	1	100,000,000	119,415.13	Member	Buy
16:43:28	R186	On 07/08/2014			Bond Future	1	100,000,000	0.00	Member	Sell
16:43:28	R186	On 07/08/2014			Bond Future	1	100,000,000	118,667.41	Member	Buy
16:48:38	R186	On 07/08/2014			Bond Future	1	100,000,000	0.00	Client	Sell
16:48:38	R186	On 07/08/2014			Bond Future	1	100,000,000	118,667.41	Member	Buy
17:24:11	R186	On 07/08/2014			Bond Future	1	9,000,000	0.00	Client	Sell
17:24:11	R186	On 07/08/2014			Bond Future	1	9,000,000	10,599.42	Member	Buy
17:24:11	R186	On 07/08/2014			Bond Future	1	2,500,000	0.00	Client	Sell
17:24:11	R186	On 07/08/2014			Bond Future	1	900,000	0.00	Client	Sell
17:24:11	R186	On 07/08/2014			Bond Future	1	800,000	942.17	Member	Buy
17:24:11	R186	On 07/08/2014			Bond Future	1	10,000,000	0.00	Client	Sell
17:24:11	R186	On 07/08/2014			Bond Future	1	3,500,000	0.00	Client	Sell
17:24:11	R186	On 07/08/2014			Bond Future	1	10,000,000	11,777.13	Member	Buy
17:24:11	R186	On 07/08/2014			Bond Future	1	100,000	0.00	Client	Sell
17:24:11	R186	On 07/08/2014			Bond Future	1	3,200,000	3,768.68	Member	Buy
17:24:11	R186	On 07/08/2014			Bond Future	1	9,000,000	0.00	Member	Sell
17:24:11	R186	On 07/08/2014			Bond Future	1	800,000	0.00	Client	Sell
17:24:11	R186	On 07/08/2014			Bond Future	1	3,200,000	0.00	Client	Sell
17:24:11	R186	On 07/08/2014			Bond Future	1	2,500,000	2,944.28	Member	Buy
17:24:11	R186	On 07/08/2014			Bond Future	1	10,000,000	0.00	Member	Sell
17:24:11	R186	On 07/08/2014			Bond Future	1	100,000	0.00	Member	Sell
17:24:11	R186	On 07/08/2014			Bond Future	1	2,500,000	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
17:24:11	R186	On 07/08/2014			Bond Future	1	3,500,000	0.00	Member	Sell
17:24:11	R186	On 07/08/2014			Bond Future	1	3,500,000	4,122.00	Member	Buy
17:24:11	R186	On 07/08/2014			Bond Future	1	100,000	117.77	Member	Buy
17:24:11	R186	On 07/08/2014			Bond Future	1	3,200,000	0.00	Member	Sell
17:24:11	R186	On 07/08/2014			Bond Future	1	900,000	0.00	Member	Sell
17:24:11	R186	On 07/08/2014			Bond Future	1	900,000	1,059.94	Member	Buy
Total for R186 Bond Future						50	1,462,000,000	869,388.10		
10:49:42	R207	On 07/08/2014			Bond Future	1	5,000,000	4,933.70	Member	Buy
10:49:42	R207	On 07/08/2014			Bond Future	1	15,000,000	0.00	Member	Sell
13:48:56	R207	On 07/08/2014			Bond Future	1	10,000,000	9,867.39	Member	Buy
13:48:56	R207	On 07/08/2014			Bond Future	1	5,000,000	0.00	Member	Sell
13:48:56	R207	On 07/08/2014			Bond Future	1	5,000,000	4,933.70	Client	Buy
13:48:56	R207	On 07/08/2014			Bond Future	1	10,000,000	0.00	Member	Sell
13:48:56	R207	On 07/08/2014			Bond Future	1	10,000,000	9,867.39	Client	Buy
Total for R207 Bond Future						7	60,000,000	29,602.18		
10:49:42	R209	On 07/08/2014			Bond Future	1	2,000,000	1,546.79	Member	Buy
10:49:42	R209	On 07/08/2014			Bond Future	1	6,000,000	0.00	Member	Sell
13:49:25	R209	On 07/08/2014			Bond Future	1	4,000,000	3,093.59	Client	Buy
13:49:25	R209	On 07/08/2014			Bond Future	1	4,000,000	3,093.59	Member	Buy
13:49:25	R209	On 07/08/2014			Bond Future	1	2,000,000	0.00	Member	Sell
13:49:25	R209	On 07/08/2014			Bond Future	1	4,000,000	0.00	Member	Sell
13:49:25	R209	On 07/08/2014			Bond Future	1	2,000,000	1,546.79	Client	Buy
Total for R209 Bond Future						7	24,000,000	9,280.77		
Grand Total for all Instruments						68	1,546,240,000	963,084.54		