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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/09/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
9:01:58	R186	On 06/11/2014		Bond Future	1	100,000	121.59 Client	Buy
9:01:58	R186	On 06/11/2014		Bond Future	1	100,000	0.00 Member	Sell
9:08:22	R186	On 06/11/2014		Bond Future	1	1,200,000	0.00 Member	Sell
9:08:22	R186	On 06/11/2014		Bond Future	1	50,000,000	60,618.63 Member	Buy
12:36:51	R186	On 06/11/2014		Bond Future	1	20,000,000	24,247.45 Member	Buy
12:36:51	R186	On 06/11/2014		Bond Future	1	4,800,000	5,819.39 Member	Buy
12:36:51	R186	On 06/11/2014		Bond Future	1	1,200,000	1,454.85 Member	Buy
12:36:51	R186	On 06/11/2014		Bond Future	1	1,300,000	0.00 Client	Sell
12:36:51	R186	On 06/11/2014		Bond Future	1	5,000,000	6,061.86 Member	Buy
12:36:51	R186	On 06/11/2014		Bond Future	1	5,000,000	6,061.86 Member	Buy
12:36:51	R186	On 06/11/2014		Bond Future	1	7,500,000	9,092.79 Member	Buy
12:36:51	R186	On 06/11/2014		Bond Future	1	1,200,000	0.00 Client	Sell
12:36:51	R186	On 06/11/2014		Bond Future	1	4,800,000	0.00 Client	Sell
12:36:51	R186	On 06/11/2014		Bond Future	1	5,000,000	0.00 Client	Sell
12:36:51	R186	On 06/11/2014		Bond Future	1	200,000	242.47 Member	Buy
12:36:51	R186	On 06/11/2014		Bond Future	1	5,000,000	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
12:36:51	R186	On 06/11/2014			Bond Future	1	7,500,000	0.00	Member	Sell
12:36:51	R186	On 06/11/2014			Bond Future	1	20,000,000	0.00	Member	Sell
12:36:51	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
12:36:51	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
12:36:51	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Client	Sell
12:36:51	R186	On 06/11/2014			Bond Future	1	20,000,000	0.00	Client	Sell
12:36:51	R186	On 06/11/2014			Bond Future	1	1,300,000	1,576.08	Member	Buy
12:36:51	R186	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
12:36:51	R186	On 06/11/2014			Bond Future	1	4,800,000	0.00	Member	Sell
12:36:51	R186	On 06/11/2014			Bond Future	1	1,300,000	0.00	Member	Sell
12:36:51	R186	On 06/11/2014			Bond Future	1	5,000,000	6,061.86	Member	Buy
12:36:51	R186	On 06/11/2014			Bond Future	1	200,000	0.00	Client	Sell
12:36:51	R186	On 06/11/2014			Bond Future	1	7,500,000	0.00	Client	Sell
12:36:51	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Client	Sell
17:01:11	R186	On 06/11/2014			Bond Future	1	5,000,000	6,075.06	Member	Buy
17:01:11	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
Total for R186 Bond Future						32	210,200,000	127,433.90		
9:01:58	R2023	On 06/11/2014			Bond Future	1	100,000	100.51	Client	Buy
9:01:58	R2023	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
13:47:48	R2023	On 06/11/2014			Bond Future	1	300,000	0.00	Member	Sell
13:47:48	R2023	On 06/11/2014			Bond Future	1	300,000	301.39	Member	Buy
13:58:28	R2023	On 06/11/2014			Bond Future	1	300,000	0.00	Member	Sell
13:58:28	R2023	On 06/11/2014			Bond Future	1	300,000	301.39	Client	Buy
14:02:18	R2023	On 06/11/2014			Bond Future	1	300,000	0.00	Member	Sell
14:02:18	R2023	On 06/11/2014			Bond Future	1	300,000	301.39	Member	Buy
Total for R2023 Bond Future						8	2,000,000	1,004.68		
16:07:13	R207	On 06/11/2014			Bond Future	1	11,900,000	0.00	Member	Sell
16:07:13	R207	On 06/11/2014			Bond Future	1	160,800,000	162,479.01	Member	Buy
16:19:37	R207	On 06/11/2014			Bond Future	1	500,000	0.00	Member	Sell
16:19:37	R207	On 06/11/2014			Bond Future	1	500,000	505.22	Member	Buy
16:19:37	R207	On 06/11/2014			Bond Future	1	115,600,000	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
16:19:37	R207	On 06/11/2014			Bond Future	1	7,300,000	0.00	Member	Sell
16:19:37	R207	On 06/11/2014			Bond Future	1	11,100,000	0.00	Member	Sell
16:19:37	R207	On 06/11/2014			Bond Future	1	115,600,000	0.00	Client	Sell
16:19:37	R207	On 06/11/2014			Bond Future	1	11,900,000	12,024.26	Member	Buy
16:19:37	R207	On 06/11/2014			Bond Future	1	500,000	0.00	Client	Sell
16:19:37	R207	On 06/11/2014			Bond Future	1	7,300,000	7,376.22	Member	Buy
16:19:37	R207	On 06/11/2014			Bond Future	1	4,400,000	0.00	Member	Sell
16:19:37	R207	On 06/11/2014			Bond Future	1	10,000,000	0.00	Member	Sell
16:19:37	R207	On 06/11/2014			Bond Future	1	11,900,000	0.00	Client	Sell
16:19:37	R207	On 06/11/2014			Bond Future	1	4,400,000	0.00	Client	Sell
16:19:37	R207	On 06/11/2014			Bond Future	1	10,000,000	0.00	Client	Sell
16:19:37	R207	On 06/11/2014			Bond Future	1	11,100,000	11,215.90	Member	Buy
16:19:37	R207	On 06/11/2014			Bond Future	1	10,000,000	10,104.42	Member	Buy
16:19:37	R207	On 06/11/2014			Bond Future	1	7,300,000	0.00	Client	Sell
16:19:37	R207	On 06/11/2014			Bond Future	1	4,400,000	4,445.94	Member	Buy
16:19:37	R207	On 06/11/2014			Bond Future	1	115,600,000	116,807.05	Member	Buy
16:19:37	R207	On 06/11/2014			Bond Future	1	11,100,000	0.00	Client	Sell
Total for R207 Bond Future						22	643,200,000	324,958.02		
9:01:58	R214	On 06/11/2014			Bond Future	1	100,000	77.60	Client	Buy
9:01:58	R214	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
Total for R214 Bond Future						2	200,000	77.60		
Grand Total for all Instruments						64	855,600,000	453,474.19		