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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/09/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
14:58:10	R186	On 06/11/2014		Bond Future	1	5,000,000	6,084.20	Member	Buy
14:58:10	R186	On 06/11/2014		Bond Future	1	5,000,000	0.00	Member	Sell
Total for R186 Bond Future					2	10,000,000	6,084.20		
10:57:18	R203	On 06/11/2014		Bond Future	1	20,000,000	20,897.33	Member	Buy
10:57:18	R203	On 06/11/2014		Bond Future	1	20,000,000	0.00	Member	Sell
11:12:59	R203	On 06/11/2014		Bond Future	1	20,000,000	0.00	Member	Sell
11:12:59	R203	On 06/11/2014		Bond Future	1	20,000,000	20,897.33	Client	Buy
Total for R203 Bond Future					4	80,000,000	41,794.67		
10:26:27	R2037	On 06/11/2014		Bond Future	1	15,900,000	15,754.31	Member	Buy
10:26:27	R2037	On 06/11/2014		Bond Future	1	331,000,000	0.00	Member	Sell
11:19:54	R2037	On 06/11/2014		Bond Future	1	1,000,000	990.84	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
11:19:54	R2037	On 06/11/2014			Bond Future	1	15,900,000	0.00 Member	Sell
11:19:54	R2037	On 06/11/2014			Bond Future	1	14,300,000	0.00 Member	Sell
11:19:54	R2037	On 06/11/2014			Bond Future	1	1,000,000	0.00 Member	Sell
11:19:54	R2037	On 06/11/2014			Bond Future	1	15,900,000	15,754.31 Client	Buy
11:19:54	R2037	On 06/11/2014			Bond Future	1	61,100,000	0.00 Member	Sell
11:19:54	R2037	On 06/11/2014			Bond Future	1	14,000,000	0.00 Member	Sell
11:19:54	R2037	On 06/11/2014			Bond Future	1	6,300,000	6,242.27 Client	Buy
11:19:54	R2037	On 06/11/2014			Bond Future	1	63,000,000	62,422.72 Member	Buy
11:19:54	R2037	On 06/11/2014			Bond Future	1	14,000,000	13,871.72 Client	Buy
11:19:54	R2037	On 06/11/2014			Bond Future	1	19,000,000	18,825.90 Client	Buy
11:19:54	R2037	On 06/11/2014			Bond Future	1	61,100,000	60,540.13 Client	Buy
11:19:54	R2037	On 06/11/2014			Bond Future	1	14,300,000	14,168.97 Member	Buy
11:19:54	R2037	On 06/11/2014			Bond Future	1	136,400,000	135,150.14 Member	Buy
11:19:54	R2037	On 06/11/2014			Bond Future	1	6,300,000	6,242.27 Member	Buy
11:19:54	R2037	On 06/11/2014			Bond Future	1	61,100,000	60,540.13 Member	Buy
11:19:54	R2037	On 06/11/2014			Bond Future	1	14,000,000	13,871.72 Member	Buy
11:19:54	R2037	On 06/11/2014			Bond Future	1	1,000,000	990.84 Member	Buy
11:19:54	R2037	On 06/11/2014			Bond Future	1	6,300,000	0.00 Member	Sell
11:19:54	R2037	On 06/11/2014			Bond Future	1	136,400,000	0.00 Member	Sell
11:19:54	R2037	On 06/11/2014			Bond Future	1	63,000,000	62,422.72 Client	Buy
11:19:54	R2037	On 06/11/2014			Bond Future	1	63,000,000	0.00 Member	Sell
11:19:54	R2037	On 06/11/2014			Bond Future	1	19,000,000	18,825.90 Member	Buy
11:19:54	R2037	On 06/11/2014			Bond Future	1	136,400,000	135,150.14 Client	Buy
11:19:54	R2037	On 06/11/2014			Bond Future	1	14,300,000	14,168.97 Client	Buy
11:19:54	R2037	On 06/11/2014			Bond Future	1	19,000,000	0.00 Member	Sell
11:31:58	R2037	On 06/11/2014			Bond Future	1	700,000	693.59 Member	Buy
11:31:58	R2037	On 06/11/2014			Bond Future	1	700,000	0.00 Member	Sell
11:35:08	R2037	On 06/11/2014			Bond Future	1	700,000	0.00 Member	Sell
11:35:08	R2037	On 06/11/2014			Bond Future	1	700,000	693.59 Client	Buy
Total for R2037 Bond Future						32	1,326,800,000	657,321.13	
Grand Total for all Instruments						38	1,416,800,000	705,200.00	