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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/09/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:21:42	ALBI	On 06/11/2014		Index Future	1	60,000	0.00	Client	Sell
16:21:42	ALBI	On 06/11/2014		Index Future	1	10,000	0.00	Client	Sell
16:21:42	ALBI	On 06/11/2014		Index Future	1	60,000	27,939.24	Client	Buy
16:21:42	ALBI	On 06/11/2014		Index Future	1	10,000	4,656.54	Client	Buy
Total for ALBI Index Future					4	140,000	32,595.78		
9:53:17	GOVI	On 06/11/2014		GOVI	1	40,000	18,603.40	Member	Buy
9:53:17	GOVI	On 06/11/2014		GOVI	1	40,000	0.00	Member	Sell
10:10:52	GOVI	On 06/11/2014		GOVI	1	40,000	18,611.40	Member	Buy
10:10:52	GOVI	On 06/11/2014		GOVI	1	40,000	0.00	Member	Sell
13:18:03	GOVI	On 06/11/2014		GOVI	1	30,000	0.00	Client	Sell
13:18:03	GOVI	On 06/11/2014		GOVI	1	30,000	13,924.74	Member	Buy
14:39:45	GOVI	On 06/11/2014		GOVI	1	40,000	18,611.40	Client	Buy
14:39:45	GOVI	On 06/11/2014		GOVI	1	40,000	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
16:27:16	GOVI	On 06/11/2014			GOVI	1	30,000	13,924.83	Client	Buy
16:27:16	GOVI	On 06/11/2014			GOVI	1	30,000	0.00	Member	Sell
Total for GOVI GOVI						10	360,000	83,675.77		
9:18:43	R186	On 06/11/2014			Bond Future	1	20,000,000	24,301.71	Member	Buy
9:18:43	R186	On 06/11/2014			Bond Future	1	20,000,000	0.00	Member	Sell
9:20:00	R186	On 06/11/2014			Bond Future	1	25,000,000	0.00	Client	Sell
9:20:00	R186	On 06/11/2014			Bond Future	1	25,000,000	30,376.01	Member	Buy
11:14:07	R186	On 06/11/2014			Bond Future	1	25,000,000	0.00	Member	Sell
11:14:07	R186	On 06/11/2014			Bond Future	1	25,000,000	0.00	Member	Sell
11:14:07	R186	On 06/11/2014			Bond Future	1	50,000,000	60,466.28	Member	Buy
11:50:43	R186	On 06/11/2014			Bond Future	1	1,200,000	1,451.23	Member	Buy
11:50:43	R186	On 06/11/2014			Bond Future	1	50,000,000	0.00	Member	Sell
13:20:36	R186	On 06/11/2014			Bond Future	1	75,000,000	0.00	Member	Sell
13:20:36	R186	On 06/11/2014			Bond Future	1	75,000,000	90,161.56	Member	Buy
14:32:51	R186	On 06/11/2014			Bond Future	1	5,000,000	6,046.78	Client	Buy
14:32:51	R186	On 06/11/2014			Bond Future	1	20,000,000	24,187.11	Member	Buy
14:32:51	R186	On 06/11/2014			Bond Future	1	5,000,000	6,046.78	Member	Buy
14:32:51	R186	On 06/11/2014			Bond Future	1	5,000,000	6,046.78	Member	Buy
14:32:51	R186	On 06/11/2014			Bond Future	1	5,000,000	6,046.78	Client	Buy
14:32:51	R186	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
14:32:51	R186	On 06/11/2014			Bond Future	1	1,300,000	0.00	Member	Sell
14:32:51	R186	On 06/11/2014			Bond Future	1	5,000,000	6,046.78	Member	Buy
14:32:51	R186	On 06/11/2014			Bond Future	1	20,000,000	0.00	Member	Sell
14:32:51	R186	On 06/11/2014			Bond Future	1	20,000,000	24,187.11	Client	Buy
14:32:51	R186	On 06/11/2014			Bond Future	1	1,300,000	1,572.16	Client	Buy
14:32:51	R186	On 06/11/2014			Bond Future	1	1,200,000	1,451.23	Client	Buy
14:32:51	R186	On 06/11/2014			Bond Future	1	5,000,000	6,046.78	Client	Buy
14:32:51	R186	On 06/11/2014			Bond Future	1	7,500,000	0.00	Member	Sell
14:32:51	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
14:32:51	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
14:32:51	R186	On 06/11/2014			Bond Future	1	1,200,000	0.00	Member	Sell
14:32:51	R186	On 06/11/2014			Bond Future	1	7,500,000	9,070.17	Client	Buy
14:32:51	R186	On 06/11/2014			Bond Future	1	200,000	241.87	Client	Buy
14:32:51	R186	On 06/11/2014			Bond Future	1	4,800,000	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
14:32:51	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00 Member	Sell
14:32:51	R186	On 06/11/2014			Bond Future	1	4,800,000	5,804.91 Client	Buy
14:32:51	R186	On 06/11/2014			Bond Future	1	200,000	241.87 Member	Buy
14:32:51	R186	On 06/11/2014			Bond Future	1	4,800,000	5,804.91 Member	Buy
14:32:51	R186	On 06/11/2014			Bond Future	1	1,300,000	1,572.16 Member	Buy
14:32:51	R186	On 06/11/2014			Bond Future	1	7,500,000	9,070.17 Member	Buy
15:06:56	R186	On 06/11/2014			Bond Future	1	75,000,000	90,161.56 Client	Buy
15:06:56	R186	On 06/11/2014			Bond Future	1	75,000,000	0.00 Member	Sell
17:24:30	R186	On 06/11/2014			Bond Future	1	25,000,000	30,377.14 Member	Buy
17:24:30	R186	On 06/11/2014			Bond Future	1	25,000,000	0.00 Member	Sell
Total for R186 Bond Future						41	740,000,000	446,779.79	
13:19:07	R208	On 06/11/2014			Bond Future	1	140,000,000	0.00 Member	Sell
13:19:07	R208	On 06/11/2014			Bond Future	1	40,000,000	38,158.72 Member	Buy
13:44:50	R208	On 06/11/2014			Bond Future	1	100,000,000	95,396.79 Member	Buy
13:44:50	R208	On 06/11/2014			Bond Future	1	100,000,000	0.00 Member	Sell
13:44:50	R208	On 06/11/2014			Bond Future	1	40,000,000	0.00 Member	Sell
13:44:50	R208	On 06/11/2014			Bond Future	1	40,000,000	38,158.72 Client	Buy
13:44:50	R208	On 06/11/2014			Bond Future	1	100,000,000	95,396.79 Client	Buy
Total for R208 Bond Future						7	560,000,000	267,111.01	
Grand Total for all Instruments						62	1,300,500,000	830,162.35	