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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/09/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
9:36:55	R186	On 06/11/2014		Bond Future	1	5,000,000	0.00 Member	Sell
9:36:55	R186	On 06/11/2014		Bond Future	1	10,000,000	0.00 Member	Sell
9:36:55	R186	On 06/11/2014		Bond Future	1	15,000,000	18,322.65 Member	Buy
9:43:39	R186	On 06/11/2014		Bond Future	1	15,000,000	18,322.66 Client	Buy
9:43:39	R186	On 06/11/2014		Bond Future	1	15,000,000	0.00 Member	Sell
Total for R186 Bond Future					5	60,000,000	36,645.31	
14:59:12	R2023	On 06/11/2014		Bond Future	1	100,000,000	0.00 Member	Sell
14:59:12	R2023	On 06/11/2014		Bond Future	1	100,000,000	101,924.11 Member	Buy
15:03:39	R2023	On 06/11/2014		Bond Future	1	100,000,000	0.00 Client	Sell
15:03:39	R2023	On 06/11/2014		Bond Future	1	100,000,000	101,924.11 Member	Buy
16:06:24	R2023	On 06/11/2014		Bond Future	1	100,000,000	101,924.11 Member	Buy
16:06:24	R2023	On 06/11/2014		Bond Future	1	100,000,000	0.00 Member	Sell
16:06:24	R2023	On 06/11/2014		Bond Future	1	100,000,000	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
16:06:24	R2023	On 06/11/2014			Bond Future	1	100,000,000	101,942.20	Member	Buy
16:14:34	R2023	On 06/11/2014			Bond Future	1	100,000,000	101,924.11	Client	Buy
16:14:34	R2023	On 06/11/2014			Bond Future	1	100,000,000	0.00	Member	Sell
16:16:11	R2023	On 06/11/2014			Bond Future	1	100,000,000	0.00	Client	Sell
16:16:11	R2023	On 06/11/2014			Bond Future	1	100,000,000	101,942.20	Member	Buy
Total for R2023 Bond Future						12	1,200,000,000	611,580.84		
16:41:35	R207	On 06/11/2014			Bond Future	1	2,100,000	0.00	Member	Sell
16:41:35	R207	On 06/11/2014			Bond Future	1	121,300,000	123,795.12	Member	Buy
16:46:47	R207	On 06/11/2014			Bond Future	1	2,100,000	0.00	Client	Sell
16:46:47	R207	On 06/11/2014			Bond Future	1	11,400,000	0.00	Client	Sell
16:46:47	R207	On 06/11/2014			Bond Future	1	15,100,000	0.00	Client	Sell
16:46:47	R207	On 06/11/2014			Bond Future	1	91,000,000	92,871.85	Member	Buy
16:46:47	R207	On 06/11/2014			Bond Future	1	15,100,000	15,410.60	Member	Buy
16:46:47	R207	On 06/11/2014			Bond Future	1	91,000,000	0.00	Member	Sell
16:46:47	R207	On 06/11/2014			Bond Future	1	11,400,000	11,634.50	Member	Buy
16:46:47	R207	On 06/11/2014			Bond Future	1	1,700,000	0.00	Member	Sell
16:46:47	R207	On 06/11/2014			Bond Future	1	11,400,000	0.00	Member	Sell
16:46:47	R207	On 06/11/2014			Bond Future	1	1,700,000	1,734.97	Member	Buy
16:46:47	R207	On 06/11/2014			Bond Future	1	91,000,000	0.00	Client	Sell
16:46:47	R207	On 06/11/2014			Bond Future	1	1,700,000	0.00	Client	Sell
16:46:47	R207	On 06/11/2014			Bond Future	1	2,100,000	2,143.20	Member	Buy
16:46:47	R207	On 06/11/2014			Bond Future	1	15,100,000	0.00	Member	Sell
Total for R207 Bond Future						16	485,200,000	247,590.23		
16:17:09	R209	On 06/11/2014			Bond Future	1	8,000,000	0.00	Member	Sell
16:17:09	R209	On 06/11/2014			Bond Future	1	8,000,000	6,255.99	Member	Buy
16:36:35	R209	On 06/11/2014			Bond Future	1	8,000,000	6,255.99	Member	Buy
16:36:35	R209	On 06/11/2014			Bond Future	1	8,000,000	0.00	Client	Sell
Total for R209 Bond Future						4	32,000,000	12,511.99		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
Grand Total for all Instruments					37	1,777,200,000	908,328.37	