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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/05/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:30:33	R186	On 07/08/2014		Bond Future	1	5,000,000	5,975.26	Member	Buy
11:30:33	R186	On 07/08/2014		Bond Future	1	5,000,000	0.00	Member	Sell
11:53:23	R186	On 07/08/2014		Bond Future	1	5,000,000	0.00	Member	Sell
11:53:23	R186	On 07/08/2014		Bond Future	1	5,000,000	5,975.26	Member	Buy
12:00:32	R186	On 07/08/2014		Bond Future	1	400,000	0.00	Member	Sell
12:00:32	R186	On 07/08/2014		Bond Future	1	20,000,000	23,847.13	Member	Buy
15:33:12	R186	On 07/08/2014		Bond Future	1	2,500,000	2,980.89	Member	Buy
15:33:12	R186	On 07/08/2014		Bond Future	1	2,500,000	0.00	Client	Sell
15:33:12	R186	On 07/08/2014		Bond Future	1	100,000	0.00	Client	Sell
15:33:12	R186	On 07/08/2014		Bond Future	1	6,600,000	0.00	Client	Sell
15:33:12	R186	On 07/08/2014		Bond Future	1	400,000	0.00	Client	Sell
15:33:12	R186	On 07/08/2014		Bond Future	1	400,000	476.94	Member	Buy
15:33:12	R186	On 07/08/2014		Bond Future	1	400,000	476.94	Member	Buy
15:33:12	R186	On 07/08/2014		Bond Future	1	2,500,000	0.00	Member	Sell
15:33:12	R186	On 07/08/2014		Bond Future	1	2,700,000	0.00	Member	Sell
15:33:12	R186	On 07/08/2014		Bond Future	1	100,000	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
15:33:12	R186	On 07/08/2014			Bond Future	1	2,700,000	0.00	Client	Sell
15:33:12	R186	On 07/08/2014			Bond Future	1	5,300,000	0.00	Client	Sell
15:33:12	R186	On 07/08/2014			Bond Future	1	100,000	119.24	Member	Buy
15:33:12	R186	On 07/08/2014			Bond Future	1	400,000	0.00	Client	Sell
15:33:12	R186	On 07/08/2014			Bond Future	1	1,600,000	1,907.77	Member	Buy
15:33:12	R186	On 07/08/2014			Bond Future	1	400,000	476.94	Member	Buy
15:33:12	R186	On 07/08/2014			Bond Future	1	6,600,000	7,869.55	Member	Buy
15:33:12	R186	On 07/08/2014			Bond Future	1	1,600,000	0.00	Member	Sell
15:33:12	R186	On 07/08/2014			Bond Future	1	400,000	0.00	Member	Sell
15:33:12	R186	On 07/08/2014			Bond Future	1	6,600,000	0.00	Member	Sell
15:33:12	R186	On 07/08/2014			Bond Future	1	5,300,000	0.00	Member	Sell
15:33:12	R186	On 07/08/2014			Bond Future	1	400,000	0.00	Member	Sell
15:33:12	R186	On 07/08/2014			Bond Future	1	400,000	0.00	Client	Sell
15:33:12	R186	On 07/08/2014			Bond Future	1	5,300,000	6,319.49	Member	Buy
15:33:12	R186	On 07/08/2014			Bond Future	1	1,600,000	0.00	Client	Sell
15:33:12	R186	On 07/08/2014			Bond Future	1	2,700,000	3,219.36	Member	Buy
17:23:27	R186	On 07/08/2014			Bond Future	1	5,000,000	0.00	Member	Sell
17:23:27	R186	On 07/08/2014			Bond Future	1	5,000,000	5,975.26	Member	Buy
17:23:27	R186	On 07/08/2014			Bond Future	1	15,000,000	0.00	Member	Sell
17:23:27	R186	On 07/08/2014			Bond Future	1	15,000,000	17,925.79	Member	Buy
Total for R186 Bond Future						36	140,000,000	83,545.84		
15:56:11	R204	On 07/08/2014			Bond Future	1	157,100,000	161,892.73	Member	Buy
15:56:11	R204	On 07/08/2014			Bond Future	1	10,600,000	0.00	Member	Sell
16:28:42	R204	On 07/08/2014			Bond Future	1	1,600,000	0.00	Member	Sell
16:28:42	R204	On 07/08/2014			Bond Future	1	13,700,000	0.00	Member	Sell
16:28:42	R204	On 07/08/2014			Bond Future	1	6,000,000	6,183.05	Member	Buy
16:28:42	R204	On 07/08/2014			Bond Future	1	1,000,000	1,030.51	Member	Buy
16:28:42	R204	On 07/08/2014			Bond Future	1	1,600,000	1,648.81	Member	Buy
16:28:42	R204	On 07/08/2014			Bond Future	1	600,000	0.00	Client	Sell
16:28:42	R204	On 07/08/2014			Bond Future	1	1,000,000	0.00	Member	Sell
16:28:42	R204	On 07/08/2014			Bond Future	1	1,800,000	1,854.91	Member	Buy
16:28:42	R204	On 07/08/2014			Bond Future	1	7,400,000	0.00	Client	Sell
16:28:42	R204	On 07/08/2014			Bond Future	1	18,800,000	0.00	Client	Sell
16:28:42	R204	On 07/08/2014			Bond Future	1	18,800,000	19,373.54	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
16:28:42	R204	On 07/08/2014			Bond Future	1	1,000,000	0.00	Client	Sell
16:28:42	R204	On 07/08/2014			Bond Future	1	2,000,000	0.00	Client	Sell
16:28:42	R204	On 07/08/2014			Bond Future	1	2,000,000	2,061.02	Member	Buy
16:28:42	R204	On 07/08/2014			Bond Future	1	13,700,000	14,117.95	Member	Buy
16:28:42	R204	On 07/08/2014			Bond Future	1	600,000	0.00	Member	Sell
16:28:42	R204	On 07/08/2014			Bond Future	1	7,400,000	0.00	Member	Sell
16:28:42	R204	On 07/08/2014			Bond Future	1	1,800,000	0.00	Member	Sell
16:28:42	R204	On 07/08/2014			Bond Future	1	2,000,000	0.00	Member	Sell
16:28:42	R204	On 07/08/2014			Bond Future	1	6,000,000	0.00	Member	Sell
16:28:42	R204	On 07/08/2014			Bond Future	1	6,000,000	0.00	Client	Sell
16:28:42	R204	On 07/08/2014			Bond Future	1	13,700,000	0.00	Client	Sell
16:28:42	R204	On 07/08/2014			Bond Future	1	18,800,000	0.00	Member	Sell
16:28:42	R204	On 07/08/2014			Bond Future	1	1,800,000	0.00	Client	Sell
16:28:42	R204	On 07/08/2014			Bond Future	1	600,000	618.30	Member	Buy
16:28:42	R204	On 07/08/2014			Bond Future	1	7,400,000	7,625.76	Member	Buy
16:28:42	R204	On 07/08/2014			Bond Future	1	1,600,000	0.00	Client	Sell
16:28:43	R204	On 07/08/2014			Bond Future	1	13,100,000	0.00	Member	Sell
16:28:43	R204	On 07/08/2014			Bond Future	1	13,100,000	13,499.65	Member	Buy
16:28:43	R204	On 07/08/2014			Bond Future	1	80,500,000	0.00	Client	Sell
16:28:43	R204	On 07/08/2014			Bond Future	1	80,500,000	82,955.85	Member	Buy
16:28:43	R204	On 07/08/2014			Bond Future	1	80,500,000	0.00	Member	Sell
16:28:43	R204	On 07/08/2014			Bond Future	1	10,600,000	10,923.38	Member	Buy
16:28:43	R204	On 07/08/2014			Bond Future	1	13,100,000	0.00	Client	Sell
16:28:43	R204	On 07/08/2014			Bond Future	1	10,600,000	0.00	Client	Sell
Total for R204 Bond Future						37	628,400,000	323,785.46		
15:56:11	R209	On 07/08/2014			Bond Future	1	50,500,000	0.00	Member	Sell
15:56:11	R209	On 07/08/2014			Bond Future	1	7,300,000	5,707.14	Member	Buy
16:26:01	R209	On 07/08/2014			Bond Future	1	2,100,000	1,641.78	Member	Buy
16:26:02	R209	On 07/08/2014			Bond Future	1	10,300,000	8,052.54	Member	Buy
16:26:02	R209	On 07/08/2014			Bond Future	1	400,000	312.72	Member	Buy
16:26:02	R209	On 07/08/2014			Bond Future	1	7,900,000	6,176.22	Client	Buy
16:26:02	R209	On 07/08/2014			Bond Future	1	600,000	469.08	Client	Buy
16:26:02	R209	On 07/08/2014			Bond Future	1	2,100,000	1,641.78	Client	Buy
16:26:02	R209	On 07/08/2014			Bond Future	1	7,300,000	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
16:26:02	R209	On 07/08/2014			Bond Future	1	7,900,000	0.00	Member	Sell
16:26:02	R209	On 07/08/2014			Bond Future	1	7,300,000	5,707.14	Client	Buy
16:26:02	R209	On 07/08/2014			Bond Future	1	10,300,000	0.00	Member	Sell
16:26:02	R209	On 07/08/2014			Bond Future	1	400,000	0.00	Member	Sell
16:26:02	R209	On 07/08/2014			Bond Future	1	3,200,000	2,501.76	Client	Buy
16:26:02	R209	On 07/08/2014			Bond Future	1	3,200,000	2,501.76	Member	Buy
16:26:02	R209	On 07/08/2014			Bond Future	1	7,900,000	6,176.22	Member	Buy
16:26:02	R209	On 07/08/2014			Bond Future	1	600,000	0.00	Member	Sell
16:26:02	R209	On 07/08/2014			Bond Future	1	13,700,000	0.00	Member	Sell
16:26:02	R209	On 07/08/2014			Bond Future	1	2,100,000	0.00	Member	Sell
16:26:02	R209	On 07/08/2014			Bond Future	1	10,300,000	8,052.54	Client	Buy
16:26:02	R209	On 07/08/2014			Bond Future	1	400,000	312.72	Client	Buy
16:26:02	R209	On 07/08/2014			Bond Future	1	13,700,000	10,710.66	Client	Buy
16:26:02	R209	On 07/08/2014			Bond Future	1	5,000,000	3,909.00	Member	Buy
16:26:02	R209	On 07/08/2014			Bond Future	1	5,000,000	0.00	Member	Sell
16:26:02	R209	On 07/08/2014			Bond Future	1	600,000	469.08	Member	Buy
16:26:02	R209	On 07/08/2014			Bond Future	1	13,700,000	10,710.66	Member	Buy
16:26:02	R209	On 07/08/2014			Bond Future	1	5,000,000	3,909.00	Client	Buy
16:26:02	R209	On 07/08/2014			Bond Future	1	3,200,000	0.00	Member	Sell
Total for R209 Bond Future						28	202,000,000	78,961.82		
Grand Total for all Instruments						101	970,400,000	486,293.12		