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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/06/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
9:30:44	R186	On 07/08/2014		Bond Future	1	1,000,000	0.00 Member	Sell
9:30:44	R186	On 07/08/2014		Bond Future	1	1,000,000	1,170.13 Client	Buy
10:14:21	R186	On 06/11/2014		Bond Future	1	300,000	0.00 Member	Sell
10:14:21	R186	On 06/11/2014		Bond Future	1	300,000	357.25 Client	Buy
10:20:37	R186	On 06/11/2014		Bond Future	1	600,000	713.17 Member	Buy
10:20:37	R186	On 06/11/2014		Bond Future	1	300,000	0.00 Member	Sell
10:21:03	R186	On 06/11/2014		Bond Future	1	300,000	357.25 Client	Buy
10:21:03	R186	On 06/11/2014		Bond Future	1	300,000	0.00 Client	Sell
10:21:22	R186	On 06/11/2014		Bond Future	1	300,000	0.00 Client	Sell
10:21:22	R186	On 06/11/2014		Bond Future	1	300,000	356.59 Member	Buy
10:21:22	R186	On 06/11/2014		Bond Future	1	300,000	0.00 Member	Sell
10:21:22	R186	On 06/11/2014		Bond Future	1	300,000	0.00 Client	Sell
10:21:22	R186	On 06/11/2014		Bond Future	1	300,000	356.59 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
Total for R186 Bond Future					13	5,600,000	3,310.98		
11:50:04	R203	On 06/11/2014		Bond Future	1	10,000,000	10,307.43	Member	Buy
11:50:04	R203	On 06/11/2014		Bond Future	1	10,000,000	0.00	Member	Sell
12:05:25	R203	On 07/08/2014		Bond Future	1	12,400,000	0.00	Member	Sell
12:05:25	R203	On 07/08/2014		Bond Future	1	5,600,000	5,915.14	Member	Buy
12:05:25	R203	On 07/08/2014		Bond Future	1	12,400,000	0.00	Member	Sell
12:05:25	R203	On 07/08/2014		Bond Future	1	12,400,000	13,097.80	Member	Buy
12:14:21	R203	On 07/08/2014		Bond Future	1	12,400,000	0.00	Client	Sell
12:14:21	R203	On 07/08/2014		Bond Future	1	12,400,000	13,097.80	Member	Buy
12:16:05	R203	On 07/08/2014		Bond Future	1	6,800,000	7,182.67	Member	Buy
12:16:05	R203	On 07/08/2014		Bond Future	1	6,800,000	0.00	Member	Sell
12:16:05	R203	On 07/08/2014		Bond Future	1	5,600,000	0.00	Member	Sell
12:16:05	R203	On 07/08/2014		Bond Future	1	6,800,000	7,182.67	Client	Buy
12:16:05	R203	On 07/08/2014		Bond Future	1	5,600,000	5,915.14	Client	Buy
Total for R203 Bond Future					13	119,200,000	62,698.64		
11:50:04	R204	On 06/11/2014		Bond Future	1	10,000,000	10,393.65	Member	Buy
11:50:04	R204	On 06/11/2014		Bond Future	1	10,000,000	0.00	Member	Sell
Total for R204 Bond Future					2	20,000,000	10,393.65		
Grand Total for all Instruments					28	144,800,000	76,403.27		