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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/07/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:06:05	R186	On 06/11/2014		Bond Future	1	5,000,000	6,069.47	Member	Buy
9:06:05	R186	On 07/08/2014		Bond Future	1	20,000,000	23,850.40	Member	Buy
9:06:05	R186	On 07/08/2014		Bond Future	1	20,000,000	0.00	Member	Sell
9:06:05	R186	On 06/11/2014		Bond Future	1	1,700,000	0.00	Member	Sell
9:21:52	R186	On 07/08/2014		Bond Future	1	10,000,000	0.00	Member	Sell
9:21:52	R186	On 07/08/2014		Bond Future	1	20,000,000	23,850.40	Member	Buy
9:29:29	R186	On 06/11/2014		Bond Future	1	1,700,000	2,063.62	Member	Buy
9:29:29	R186	On 06/11/2014		Bond Future	1	3,300,000	0.00	Member	Sell
9:29:29	R186	On 06/11/2014		Bond Future	1	1,700,000	0.00	Client	Sell
9:29:29	R186	On 06/11/2014		Bond Future	1	3,300,000	4,005.85	Member	Buy
9:29:29	R186	On 06/11/2014		Bond Future	1	3,300,000	0.00	Client	Sell
17:36:07	R186	On 07/08/2014		Bond Future	1	100,000	119.25	Member	Buy
17:36:07	R186	On 07/08/2014		Bond Future	1	2,500,000	2,981.30	Member	Buy
17:36:07	R186	On 07/08/2014		Bond Future	1	2,500,000	0.00	Member	Sell
17:36:07	R186	On 07/08/2014		Bond Future	1	2,500,000	0.00	Member	Sell
17:36:07	R186	On 07/08/2014		Bond Future	1	900,000	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
17:36:07	R186	On 07/08/2014			Bond Future	1	800,000	0.00	Member	Sell
17:36:07	R186	On 07/08/2014			Bond Future	1	100,000	0.00	Client	Sell
17:36:07	R186	On 07/08/2014			Bond Future	1	900,000	1,073.27	Member	Buy
17:36:07	R186	On 07/08/2014			Bond Future	1	100,000	0.00	Member	Sell
17:36:07	R186	On 07/08/2014			Bond Future	1	3,200,000	0.00	Member	Sell
17:36:07	R186	On 07/08/2014			Bond Future	1	2,500,000	2,981.30	Member	Buy
17:36:07	R186	On 07/08/2014			Bond Future	1	800,000	954.02	Member	Buy
17:36:07	R186	On 07/08/2014			Bond Future	1	800,000	0.00	Client	Sell
17:36:07	R186	On 07/08/2014			Bond Future	1	3,200,000	3,816.06	Member	Buy
17:36:07	R186	On 07/08/2014			Bond Future	1	2,500,000	0.00	Client	Sell
17:36:07	R186	On 07/08/2014			Bond Future	1	900,000	0.00	Client	Sell
17:36:07	R186	On 07/08/2014			Bond Future	1	10,000,000	0.00	Client	Sell
17:36:07	R186	On 07/08/2014			Bond Future	1	10,000,000	11,925.20	Member	Buy
17:36:07	R186	On 07/08/2014			Bond Future	1	3,200,000	0.00	Client	Sell
17:36:07	R186	On 07/08/2014			Bond Future	1	2,500,000	0.00	Client	Sell
Total for R186 Bond Future						31	140,000,000	83,690.16		
12:47:19	R2037	On 07/08/2014			Bond Future	1	1,400,000	0.00	Member	Sell
12:47:19	R2037	On 07/08/2014			Bond Future	1	1,400,000	1,361.36	Member	Buy
17:02:25	R2037	On 07/08/2014			Bond Future	1	1,400,000	1,361.02	Member	Buy
17:02:25	R2037	On 07/08/2014			Bond Future	1	1,400,000	0.00	Client	Sell
Total for R2037 Bond Future						4	5,600,000	2,722.38		
12:47:19	R209	On 07/08/2014			Bond Future	1	1,700,000	0.00	Member	Sell
12:47:19	R209	On 07/08/2014			Bond Future	1	1,700,000	1,332.97	Member	Buy
17:02:11	R209	On 07/08/2014			Bond Future	1	1,700,000	1,332.64	Member	Buy
17:02:11	R209	On 07/08/2014			Bond Future	1	1,700,000	0.00	Client	Sell
Total for R209 Bond Future						4	6,800,000	2,665.61		
12:47:19	R213	On 07/08/2014			Bond Future	1	1,500,000	0.00	Member	Sell
12:47:19	R213	On 07/08/2014			Bond Future	1	1,500,000	1,343.45	Member	Buy
17:02:38	R213	On 07/08/2014			Bond Future	1	1,500,000	1,343.16	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
17:02:38	R213	On 07/08/2014		Bond Future	1	1,500,000	0.00 Client	Sell
Total for R213 Bond Future					4	6,000,000	2,686.61	
Grand Total for all Instruments					43	158,400,000	91,764.76	