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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/07/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:48:43	R186	On 07/08/2014		Bond Future	1	2,000,000	2,388.47	Member	Buy
9:48:43	R186	On 07/08/2014		Bond Future	1	2,000,000	0.00	Client	Sell
15:36:36	R186	On 07/08/2014		Bond Future	1	10,000,000	12,011.01	Member	Buy
15:36:36	R186	On 07/08/2014		Bond Future	1	10,000,000	0.00	Member	Sell
Total for R186 Bond Future					4	24,000,000	14,399.48		
12:40:18	R203	On 06/11/2014		Bond Future	1	20,000,000	0.00	Member	Sell
12:40:18	R203	On 06/11/2014		Bond Future	1	20,000,000	20,742.21	Member	Buy
16:02:50	R203	On 06/11/2014		Bond Future	1	20,000,000	0.00	Client	Sell
16:02:50	R203	On 06/11/2014		Bond Future	1	20,000,000	20,742.21	Member	Buy
16:15:01	R203	On 06/11/2014		Bond Future	1	4,200,000	4,355.86	Member	Buy
16:15:01	R203	On 06/11/2014		Bond Future	1	4,200,000	0.00	Member	Sell
16:15:01	R203	On 06/11/2014		Bond Future	1	4,200,000	0.00	Member	Sell
16:15:01	R203	On 06/11/2014		Bond Future	1	4,200,000	4,355.86	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
16:20:20	R203	On 06/11/2014			Bond Future	1	4,200,000	4,355.86	Member	Buy
16:20:20	R203	On 06/11/2014			Bond Future	1	4,200,000	0.00	Client	Sell
16:20:32	R203	On 06/11/2014			Bond Future	1	4,200,000	4,355.86	Client	Buy
16:20:32	R203	On 06/11/2014			Bond Future	1	4,200,000	0.00	Member	Sell
Total for R203 Bond Future						12	113,600,000	58,907.88		
12:59:05	R2037	On 07/08/2014			Bond Future	1	37,700,000	0.00	Client	Sell
12:59:05	R2037	On 07/08/2014			Bond Future	1	37,700,000	36,381.65	Member	Buy
13:17:08	R2037	On 07/08/2014			Bond Future	1	3,000,000	0.00	Client	Sell
13:17:08	R2037	On 07/08/2014			Bond Future	1	15,000,000	0.00	Client	Sell
13:17:08	R2037	On 07/08/2014			Bond Future	1	3,000,000	2,895.09	Client	Buy
13:17:08	R2037	On 07/08/2014			Bond Future	1	15,000,000	14,475.46	Client	Buy
Total for R2037 Bond Future						6	111,400,000	53,752.19		
12:40:18	R207	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
12:40:18	R207	On 06/11/2014			Bond Future	1	5,000,000	5,011.26	Member	Buy
16:04:20	R207	On 06/11/2014			Bond Future	1	5,000,000	0.00	Client	Sell
16:04:20	R207	On 06/11/2014			Bond Future	1	5,000,000	5,011.26	Member	Buy
Total for R207 Bond Future						4	20,000,000	10,022.52		
9:48:43	R209	On 07/08/2014			Bond Future	1	3,000,000	0.00	Client	Sell
9:48:43	R209	On 07/08/2014			Bond Future	1	3,000,000	2,337.47	Member	Buy
Total for R209 Bond Future						2	6,000,000	2,337.47		
Grand Total for all Instruments						28	275,000,000	139,419.55		