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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/08/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
8:58:25	R186	On 06/11/2014			Bond Future	1	800,000	0.00 Member	Sell
8:58:25	R186	On 06/11/2014			Bond Future	1	20,000,000	24,169.09 Member	Buy
10:59:08	R186	On 06/11/2014			Bond Future	1	5,000,000	6,054.25 Member	Buy
10:59:08	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00 Member	Sell
12:30:18	R186	On 06/11/2014	8.45	Put	Bond Future	1	18,300,000	1.57 Member	Buy
12:30:18	R186	On 06/11/2014	8.45	Put	Bond Future	1	100,000,000	0.00 Member	Sell
13:34:53	R186	On 06/11/2014			Bond Future	1	500,000	615.50 Member	Buy
13:34:53	R186	On 06/11/2014			Bond Future	1	500,000	0.00 Client	Sell
14:17:06	R186	On 06/11/2014	8.45	Put	Bond Future	1	18,300,000	0.00 Member	Sell
14:17:06	R186	On 06/11/2014	8.45	Put	Bond Future	1	81,700,000	7.03 Member	Buy
14:17:06	R186	On 06/11/2014	8.45	Put	Bond Future	1	81,700,000	0.00 Member	Sell
14:17:06	R186	On 06/11/2014	8.45	Put	Bond Future	1	18,300,000	1.57 Client	Buy
14:17:06	R186	On 06/11/2014	8.45	Put	Bond Future	1	81,700,000	7.03 Client	Buy
14:41:35	R186	On 06/11/2014			Bond Future	1	500,000	615.50 Member	Buy
14:41:35	R186	On 06/11/2014			Bond Future	1	500,000	0.00 Client	Sell
14:45:01	R186	On 06/11/2014			Bond Future	1	100,000	123.10 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
14:45:01	R186	On 06/11/2014			Bond Future	1	1,000,000	1,231.01	Member	Buy
14:45:01	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Client	Sell
14:45:01	R186	On 06/11/2014			Bond Future	1	1,000,000	0.00	Client	Sell
14:55:59	R186	On 06/11/2014			Bond Future	1	1,000,000	1,230.14	Member	Buy
14:55:59	R186	On 06/11/2014			Bond Future	1	1,000,000	0.00	Client	Sell
16:24:11	R186	On 06/11/2014			Bond Future	1	7,500,000	0.00	Member	Sell
16:24:11	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
16:24:11	R186	On 06/11/2014			Bond Future	1	5,000,000	6,042.27	Member	Buy
16:24:11	R186	On 06/11/2014			Bond Future	1	100,000	120.85	Member	Buy
16:24:11	R186	On 06/11/2014			Bond Future	1	2,500,000	0.00	Client	Sell
16:24:11	R186	On 06/11/2014			Bond Future	1	3,200,000	0.00	Member	Sell
16:24:11	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Client	Sell
16:24:11	R186	On 06/11/2014			Bond Future	1	3,200,000	0.00	Client	Sell
16:24:11	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Client	Sell
16:24:11	R186	On 06/11/2014			Bond Future	1	7,500,000	0.00	Client	Sell
16:24:11	R186	On 06/11/2014			Bond Future	1	2,500,000	3,021.14	Member	Buy
16:24:11	R186	On 06/11/2014			Bond Future	1	2,500,000	0.00	Member	Sell
16:24:11	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
16:24:11	R186	On 06/11/2014			Bond Future	1	3,200,000	3,867.05	Member	Buy
16:24:11	R186	On 06/11/2014			Bond Future	1	7,500,000	9,063.41	Member	Buy
16:24:12	R186	On 06/11/2014			Bond Future	1	900,000	1,087.61	Member	Buy
16:24:12	R186	On 06/11/2014			Bond Future	1	800,000	966.76	Member	Buy
16:24:12	R186	On 06/11/2014			Bond Future	1	900,000	0.00	Member	Sell
16:24:12	R186	On 06/11/2014			Bond Future	1	800,000	0.00	Client	Sell
16:24:12	R186	On 06/11/2014			Bond Future	1	900,000	0.00	Client	Sell
16:49:24	R186	On 06/11/2014			Bond Future	1	1,000,000	1,229.28	Member	Buy
16:49:24	R186	On 06/11/2014			Bond Future	1	1,000,000	0.00	Client	Sell
17:15:42	R186	On 06/11/2014			Bond Future	1	20,000,000	0.00	Member	Sell
17:15:42	R186	On 06/11/2014			Bond Future	1	20,000,000	24,217.01	Member	Buy
Total for R186 Bond Future						45	538,200,000	83,671.17		
Grand Total for all Instruments						45	538,200,000	83,671.17		