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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/04/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:14:15	R203	On 07/08/2014		Bond Future	1	10,000,000	0.00	Member	Sell
10:14:15	R203	On 07/08/2014		Bond Future	1	10,000,000	10,479.56	Member	Buy
Total for R203 Bond Future					2	20,000,000	10,479.56		
17:28:44	R2030	On 08/05/2014		Bond Future	1	2,400,000	2,256.18	Client	Buy
17:28:44	R2030	On 08/05/2014		Bond Future	1	100,000	0.00	Member	Sell
17:28:44	R2030	On 08/05/2014		Bond Future	1	2,400,000	0.00	Member	Sell
17:28:44	R2030	On 08/05/2014		Bond Future	1	11,600,000	0.00	Member	Sell
17:28:44	R2030	On 08/05/2014		Bond Future	1	100,000	94.01	Client	Buy
17:28:44	R2030	On 08/05/2014		Bond Future	1	10,000,000	9,400.73	Client	Buy
17:28:44	R2030	On 08/05/2014		Bond Future	1	100,000	94.01	Client	Buy
17:28:44	R2030	On 08/05/2014		Bond Future	1	100,000	0.00	Member	Sell
17:28:44	R2030	On 08/05/2014		Bond Future	1	400,000	376.03	Client	Buy
17:28:44	R2030	On 08/05/2014		Bond Future	1	11,600,000	10,904.85	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
17:28:44	R2030	On 08/05/2014			Bond Future	1	10,000,000	0.00	Member	Sell
17:28:44	R2030	On 08/05/2014			Bond Future	1	400,000	0.00	Member	Sell
17:28:45	R2030	On 08/05/2014			Bond Future	1	5,800,000	5,452.43	Client	Buy
17:28:45	R2030	On 08/05/2014			Bond Future	1	7,700,000	0.00	Member	Sell
17:28:45	R2030	On 08/05/2014			Bond Future	1	6,600,000	0.00	Member	Sell
17:28:45	R2030	On 08/05/2014			Bond Future	1	400,000	0.00	Member	Sell
17:28:45	R2030	On 08/05/2014			Bond Future	1	400,000	376.03	Client	Buy
17:28:45	R2030	On 08/05/2014			Bond Future	1	1,800,000	0.00	Member	Sell
17:28:45	R2030	On 08/05/2014			Bond Future	1	5,800,000	0.00	Member	Sell
17:28:45	R2030	On 08/05/2014			Bond Future	1	6,600,000	6,204.48	Client	Buy
17:28:45	R2030	On 08/05/2014			Bond Future	1	100,000	94.01	Client	Buy
17:28:45	R2030	On 08/05/2014			Bond Future	1	100,000	0.00	Member	Sell
17:28:45	R2030	On 08/05/2014			Bond Future	1	7,700,000	7,238.56	Client	Buy
17:28:45	R2030	On 08/05/2014			Bond Future	1	1,800,000	1,692.13	Client	Buy
Total for R2030 Bond Future						24	94,000,000	44,183.45		
17:28:45	R209	On 08/05/2014			Bond Future	1	2,600,000	1,921.75	Member	Buy
17:28:45	R209	On 08/05/2014			Bond Future	1	2,600,000	0.00	Client	Sell
17:28:46	R209	On 08/05/2014			Bond Future	1	10,700,000	0.00	Client	Sell
17:28:46	R209	On 08/05/2014			Bond Future	1	1,900,000	1,404.35	Member	Buy
17:28:46	R209	On 08/05/2014			Bond Future	1	12,300,000	9,091.35	Member	Buy
17:28:46	R209	On 08/05/2014			Bond Future	1	100,000	73.91	Member	Buy
17:28:46	R209	On 08/05/2014			Bond Future	1	100,000	0.00	Client	Sell
17:28:46	R209	On 08/05/2014			Bond Future	1	400,000	0.00	Client	Sell
17:28:46	R209	On 08/05/2014			Bond Future	1	12,300,000	0.00	Client	Sell
17:28:46	R209	On 08/05/2014			Bond Future	1	100,000	0.00	Client	Sell
17:28:46	R209	On 08/05/2014			Bond Future	1	10,700,000	7,908.74	Member	Buy
17:28:46	R209	On 08/05/2014			Bond Future	1	6,200,000	0.00	Client	Sell
17:28:46	R209	On 08/05/2014			Bond Future	1	1,900,000	0.00	Client	Sell
17:28:46	R209	On 08/05/2014			Bond Future	1	400,000	295.65	Member	Buy
17:28:46	R209	On 08/05/2014			Bond Future	1	100,000	73.91	Member	Buy
17:28:46	R209	On 08/05/2014			Bond Future	1	6,200,000	4,582.63	Member	Buy
17:28:47	R209	On 08/05/2014			Bond Future	1	7,000,000	0.00	Client	Sell
17:28:47	R209	On 08/05/2014			Bond Future	1	7,000,000	5,173.94	Member	Buy
17:28:47	R209	On 08/05/2014			Bond Future	1	400,000	295.65	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
17:28:47	R209	On 08/05/2014			Bond Future	1	100,000	0.00 Client	Sell
17:28:47	R209	On 08/05/2014			Bond Future	1	100,000	73.91 Member	Buy
17:28:47	R209	On 08/05/2014			Bond Future	1	8,200,000	6,060.90 Member	Buy
17:28:47	R209	On 08/05/2014			Bond Future	1	400,000	0.00 Client	Sell
17:28:47	R209	On 08/05/2014			Bond Future	1	8,200,000	0.00 Client	Sell
Total for R209 Bond Future						24	100,000,000	36,956.71	
Grand Total for all Instruments						50	214,000,000	91,619.71	