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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/05/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's) Trade Type	Buy/ Sell
8:54:24	R186	On 07/08/2014		Bond Future	1	30,000,000	0.00 Client	Sell
8:54:24	R186	On 07/08/2014		Bond Future	1	30,000,000	36,037.71 Member	Buy
10:11:14	R186	On 07/08/2014		Bond Future	1	10,000,000	11,915.03 Member	Buy
10:11:14	R186	On 07/08/2014		Bond Future	1	10,000,000	0.00 Member	Sell
11:02:49	R186	On 07/08/2014		Bond Future	1	10,000,000	0.00 Client	Sell
11:02:49	R186	On 07/08/2014		Bond Future	1	10,000,000	11,915.03 Member	Buy
14:41:27	R186	On 07/08/2014		Bond Future	1	25,000,000	0.00 Member	Sell
14:43:22	R186	On 07/08/2014		Bond Future	1	25,000,000	29,750.22 Member	Buy
14:59:16	R186	On 07/08/2014		Bond Future	1	35,000,000	0.00 Member	Sell
14:59:16	R186	On 07/08/2014		Bond Future	1	35,000,000	42,044.00 Member	Buy
14:59:16	R186	On 07/08/2014		Bond Future	1	5,000,000	6,006.29 Member	Buy
14:59:16	R186	On 07/08/2014		Bond Future	1	5,000,000	0.00 Member	Sell
15:07:23	R186	On 07/08/2014		Bond Future	1	1,200,000	1,428.04 Member	Buy
15:07:23	R186	On 07/08/2014		Bond Future	1	25,000,000	0.00 Member	Sell
16:35:39	R186	On 07/08/2014		Bond Future	1	10,000,000	0.00 Client	Sell
16:35:39	R186	On 07/08/2014		Bond Future	1	10,000,000	11,846.91 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
17:09:22	R186	On 07/08/2014			Bond Future	1	2,700,000	3,213.09	Member	Buy
17:09:22	R186	On 07/08/2014			Bond Future	1	200,000	0.00	Member	Sell
17:09:22	R186	On 07/08/2014			Bond Future	1	6,500,000	0.00	Member	Sell
17:09:22	R186	On 07/08/2014			Bond Future	1	200,000	238.01	Client	Buy
17:09:22	R186	On 07/08/2014			Bond Future	1	2,700,000	3,213.09	Client	Buy
17:09:22	R186	On 07/08/2014			Bond Future	1	6,500,000	7,735.22	Client	Buy
17:09:22	R186	On 07/08/2014			Bond Future	1	2,700,000	0.00	Member	Sell
17:09:22	R186	On 07/08/2014			Bond Future	1	2,500,000	2,975.08	Member	Buy
17:09:22	R186	On 07/08/2014			Bond Future	1	2,500,000	0.00	Member	Sell
17:09:22	R186	On 07/08/2014			Bond Future	1	5,400,000	0.00	Member	Sell
17:09:22	R186	On 07/08/2014			Bond Future	1	2,500,000	2,975.08	Client	Buy
17:09:22	R186	On 07/08/2014			Bond Future	1	5,400,000	6,426.18	Client	Buy
17:09:22	R186	On 07/08/2014			Bond Future	1	400,000	0.00	Member	Sell
17:09:22	R186	On 07/08/2014			Bond Future	1	4,800,000	5,712.16	Client	Buy
17:09:22	R186	On 07/08/2014			Bond Future	1	400,000	476.01	Client	Buy
17:09:22	R186	On 07/08/2014			Bond Future	1	200,000	238.01	Member	Buy
17:09:22	R186	On 07/08/2014			Bond Future	1	4,800,000	5,712.16	Member	Buy
17:09:22	R186	On 07/08/2014			Bond Future	1	4,800,000	0.00	Member	Sell
17:09:22	R186	On 07/08/2014			Bond Future	1	6,500,000	7,735.22	Member	Buy
17:09:22	R186	On 07/08/2014			Bond Future	1	5,400,000	6,426.18	Member	Buy
17:09:22	R186	On 07/08/2014			Bond Future	1	400,000	476.01	Member	Buy
17:09:23	R186	On 07/08/2014			Bond Future	1	1,300,000	1,547.04	Client	Buy
17:09:23	R186	On 07/08/2014			Bond Future	1	1,300,000	0.00	Member	Sell
17:09:23	R186	On 07/08/2014			Bond Future	1	1,200,000	0.00	Member	Sell
17:09:23	R186	On 07/08/2014			Bond Future	1	1,300,000	1,547.04	Member	Buy
17:09:23	R186	On 07/08/2014			Bond Future	1	1,200,000	1,428.04	Client	Buy
Total for R186 Bond Future						42	350,000,000	209,016.87		
10:11:14	R2023	On 07/08/2014			Bond Future	1	2,000,000	2,034.26	Member	Buy
10:11:14	R2023	On 07/08/2014			Bond Future	1	1,000,000	0.00	Member	Sell
11:01:57	R2023	On 07/08/2014			Bond Future	1	1,000,000	1,017.13	Member	Buy
11:01:57	R2023	On 07/08/2014			Bond Future	1	1,000,000	0.00	Member	Sell
11:01:57	R2023	On 07/08/2014			Bond Future	1	1,000,000	0.00	Client	Sell
11:01:57	R2023	On 07/08/2014			Bond Future	1	1,000,000	0.00	Client	Sell
11:01:57	R2023	On 07/08/2014			Bond Future	1	1,000,000	1,017.13	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
15:00:44	R2023	On 07/08/2014			Bond Future	1	11,100,000	0.00 Member	Sell
15:00:44	R2023	On 07/08/2014			Bond Future	1	11,100,000	11,238.44 Member	Buy
15:38:26	R2023	On 07/08/2014			Bond Future	1	11,100,000	11,238.44 Client	Buy
15:38:26	R2023	On 07/08/2014			Bond Future	1	11,100,000	0.00 Member	Sell
Total for R2023 Bond Future						11	52,400,000	26,545.40	
16:20:17	R213	On 07/08/2014			Bond Future	1	21,700,000	18,980.23 Member	Buy
16:20:17	R213	On 07/08/2014			Bond Future	1	21,700,000	0.00 Client	Sell
Total for R213 Bond Future						2	43,400,000	18,980.23	
Grand Total for all Instruments						55	445,800,000	254,542.50	