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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/06/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:54:22	ALBI	On 07/08/2014			Index Future	1	10,000	0.00	Member	Sell
10:54:22	ALBI	On 07/08/2014			Index Future	1	10,000	4,531.79	Member	Buy
11:48:56	ALBI	On 07/08/2014			Index Future	1	10,000	4,528.69	Member	Buy
11:48:56	ALBI	On 07/08/2014			Index Future	1	10,000	0.00	Client	Sell
Total for ALBI Index Future						4	40,000	9,060.48		
9:26:50	GOVI	On 07/08/2014			GOVI	1	80,000	36,111.92	Member	Buy
9:26:50	GOVI	On 07/08/2014			GOVI	1	80,000	0.00	Client	Sell
Total for GOVI GOVI						2	160,000	36,111.92		
11:34:36	R186	On 07/08/2014			Bond Future	1	2,000,000	2,357.32	Member	Buy
11:34:36	R186	On 07/08/2014			Bond Future	1	2,000,000	0.00	Client	Sell
12:37:18	R186	On 05/02/2015	9.00	Put	Bond Future	1	222,600,000	73.88	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:37:18	R186	On 05/02/2015	9.00	Put	Bond Future	1	960,000,000	0.00	Member	Sell
13:33:40	R186	On 05/02/2015	9.00	Put	Bond Future	1	100,000,000	0.00	Member	Sell
13:33:40	R186	On 05/02/2015	9.00	Put	Bond Future	1	76,000,000	0.00	Member	Sell
13:33:40	R186	On 05/02/2015	9.00	Put	Bond Future	1	100,000,000	33.29	Client	Buy
13:33:40	R186	On 05/02/2015	9.00	Put	Bond Future	1	100,000,000	33.19	Member	Buy
13:33:40	R186	On 05/02/2015	9.00	Put	Bond Future	1	76,000,000	25.22	Member	Buy
13:33:40	R186	On 05/02/2015	9.00	Put	Bond Future	1	69,500,000	23.07	Member	Buy
13:33:40	R186	On 05/02/2015	9.00	Put	Bond Future	1	69,500,000	0.00	Member	Sell
13:33:40	R186	On 05/02/2015	9.00	Put	Bond Future	1	76,000,000	25.30	Client	Buy
13:33:40	R186	On 05/02/2015	9.00	Put	Bond Future	1	69,500,000	23.14	Client	Buy
13:33:41	R186	On 05/02/2015	9.00	Put	Bond Future	1	91,300,000	30.30	Member	Buy
13:33:41	R186	On 05/02/2015	9.00	Put	Bond Future	1	254,000,000	84.30	Member	Buy
13:33:41	R186	On 05/02/2015	9.00	Put	Bond Future	1	254,000,000	0.00	Member	Sell
13:33:41	R186	On 05/02/2015	9.00	Put	Bond Future	1	27,300,000	9.06	Member	Buy
13:33:41	R186	On 05/02/2015	9.00	Put	Bond Future	1	35,000,000	11.62	Member	Buy
13:33:41	R186	On 05/02/2015	9.00	Put	Bond Future	1	35,000,000	11.65	Client	Buy
13:33:41	R186	On 05/02/2015	9.00	Put	Bond Future	1	27,300,000	9.09	Client	Buy
13:33:41	R186	On 05/02/2015	9.00	Put	Bond Future	1	222,600,000	0.00	Member	Sell
13:33:41	R186	On 05/02/2015	9.00	Put	Bond Future	1	17,400,000	5.79	Client	Buy
13:33:41	R186	On 05/02/2015	9.00	Put	Bond Future	1	59,200,000	19.65	Member	Buy
13:33:41	R186	On 05/02/2015	9.00	Put	Bond Future	1	7,700,000	2.56	Member	Buy
13:33:41	R186	On 05/02/2015	9.00	Put	Bond Future	1	17,400,000	5.78	Member	Buy
13:33:41	R186	On 05/02/2015	9.00	Put	Bond Future	1	222,600,000	74.10	Client	Buy
13:33:41	R186	On 05/02/2015	9.00	Put	Bond Future	1	59,200,000	19.71	Client	Buy
13:33:41	R186	On 05/02/2015	9.00	Put	Bond Future	1	7,700,000	2.56	Client	Buy
13:33:41	R186	On 05/02/2015	9.00	Put	Bond Future	1	91,300,000	30.39	Client	Buy
13:33:41	R186	On 05/02/2015	9.00	Put	Bond Future	1	59,200,000	0.00	Member	Sell
13:33:41	R186	On 05/02/2015	9.00	Put	Bond Future	1	7,700,000	0.00	Member	Sell
13:33:41	R186	On 05/02/2015	9.00	Put	Bond Future	1	254,000,000	84.56	Client	Buy
13:33:41	R186	On 05/02/2015	9.00	Put	Bond Future	1	91,300,000	0.00	Member	Sell
13:33:41	R186	On 05/02/2015	9.00	Put	Bond Future	1	35,000,000	0.00	Member	Sell
13:33:41	R186	On 05/02/2015	9.00	Put	Bond Future	1	27,300,000	0.00	Member	Sell
13:33:41	R186	On 05/02/2015	9.00	Put	Bond Future	1	17,400,000	0.00	Member	Sell
Total for R186 Bond Future						36	3,844,000,000	2,995.53		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
Grand Total for all Instruments					42	3,844,200,000	48,167.93	