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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/07/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
9:59:28	R186	On 07/08/2014		Bond Future	1	100,000	117.90 Client	Buy
9:59:28	R186	On 07/08/2014		Bond Future	1	100,000	0.00 Member	Sell
15:08:04	R186	On 07/08/2014		Bond Future	1	30,000,000	35,453.41 Member	Buy
15:08:04	R186	On 07/08/2014		Bond Future	1	30,000,000	0.00 Member	Sell
Total for R186 Bond Future					4	60,200,000	35,571.31	
9:59:28	R204	On 07/08/2014		Bond Future	1	100,000	102.64 Client	Buy
9:59:28	R204	On 07/08/2014		Bond Future	1	100,000	0.00 Member	Sell
Total for R204 Bond Future					2	200,000	102.64	
11:33:15	R2048	On 07/08/2014		Bond Future	1	22,000,000	22,033.46 Member	Buy
11:33:15	R2048	On 07/08/2014		Bond Future	1	283,000,000	0.00 Member	Sell
15:25:33	R2048	On 07/08/2014		Bond Future	1	15,000,000	15,022.82 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
15:25:33	R2048	On 07/08/2014			Bond Future	1	111,000,000	111,168.84	Client	Buy
15:25:33	R2048	On 07/08/2014			Bond Future	1	3,000,000	3,004.56	Client	Buy
15:25:33	R2048	On 07/08/2014			Bond Future	1	111,000,000	111,168.84	Member	Buy
15:25:33	R2048	On 07/08/2014			Bond Future	1	3,000,000	3,004.56	Member	Buy
15:25:33	R2048	On 07/08/2014			Bond Future	1	15,000,000	0.00	Member	Sell
15:25:33	R2048	On 07/08/2014			Bond Future	1	111,000,000	0.00	Member	Sell
15:25:33	R2048	On 07/08/2014			Bond Future	1	3,000,000	0.00	Member	Sell
15:25:33	R2048	On 07/08/2014			Bond Future	1	19,000,000	19,028.90	Client	Buy
15:25:33	R2048	On 07/08/2014			Bond Future	1	23,000,000	0.00	Member	Sell
15:25:33	R2048	On 07/08/2014			Bond Future	1	15,000,000	15,022.82	Client	Buy
15:25:33	R2048	On 07/08/2014			Bond Future	1	19,000,000	19,028.90	Member	Buy
15:25:33	R2048	On 07/08/2014			Bond Future	1	67,000,000	67,101.91	Member	Buy
15:25:33	R2048	On 07/08/2014			Bond Future	1	6,000,000	6,009.13	Member	Buy
15:25:33	R2048	On 07/08/2014			Bond Future	1	4,000,000	4,006.08	Member	Buy
15:25:33	R2048	On 07/08/2014			Bond Future	1	13,000,000	13,019.77	Member	Buy
15:25:33	R2048	On 07/08/2014			Bond Future	1	23,000,000	23,034.99	Member	Buy
15:25:33	R2048	On 07/08/2014			Bond Future	1	4,000,000	4,006.08	Client	Buy
15:25:33	R2048	On 07/08/2014			Bond Future	1	6,000,000	6,009.13	Client	Buy
15:25:33	R2048	On 07/08/2014			Bond Future	1	22,000,000	0.00	Member	Sell
15:25:33	R2048	On 07/08/2014			Bond Future	1	13,000,000	13,019.77	Client	Buy
15:25:33	R2048	On 07/08/2014			Bond Future	1	19,000,000	0.00	Member	Sell
15:25:33	R2048	On 07/08/2014			Bond Future	1	13,000,000	0.00	Member	Sell
15:25:33	R2048	On 07/08/2014			Bond Future	1	6,000,000	0.00	Member	Sell
15:25:33	R2048	On 07/08/2014			Bond Future	1	23,000,000	23,034.99	Client	Buy
15:25:33	R2048	On 07/08/2014			Bond Future	1	67,000,000	0.00	Member	Sell
15:25:33	R2048	On 07/08/2014			Bond Future	1	4,000,000	0.00	Member	Sell
15:25:33	R2048	On 07/08/2014			Bond Future	1	22,000,000	22,033.46	Client	Buy
15:25:33	R2048	On 07/08/2014			Bond Future	1	67,000,000	67,101.91	Client	Buy
Total for R2048 Bond Future						31	1,132,000,000	566,860.94		
9:59:28	R214	On 07/08/2014			Bond Future	1	100,000	77.56	Client	Buy
9:59:28	R214	On 07/08/2014			Bond Future	1	100,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
	Total for R214 Bond Future				2	200,000	77.56	
	Grand Total for all Instruments				39	1,192,600,000	602,612.46	