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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/08/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:26:38	IGOV	On 06/11/2014		Index Future	1	20,000	4,398.00	Member	Buy
12:26:38	IGOV	On 06/11/2014		Index Future	1	20,000	0.00	Member	Sell
12:38:28	IGOV	On 06/11/2014		Index Future	1	20,000	0.00	Member	Sell
12:38:28	IGOV	On 06/11/2014		Index Future	1	20,000	4,401.40	Client	Buy
Total for IGOV Index Future					4	80,000	8,799.40		
9:26:47	R186	On 06/11/2014		Bond Future	1	20,000,000	24,148.53	Member	Buy
9:26:47	R186	On 06/11/2014		Bond Future	1	20,000,000	0.00	Member	Sell
9:28:42	R186	On 06/11/2014		Bond Future	1	20,000,000	0.00	Client	Sell
9:28:42	R186	On 06/11/2014		Bond Future	1	20,000,000	24,147.93	Member	Buy
11:46:37	R186	On 06/11/2014		Bond Future	1	107,600,000	129,879.97	Member	Buy
11:46:37	R186	On 06/11/2014		Bond Future	1	54,900,000	0.00	Member	Sell
12:41:18	R186	On 06/11/2014		Bond Future	1	400,000	482.83	Member	Buy
12:41:18	R186	On 06/11/2014		Bond Future	1	400,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:41:18	R186	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
12:41:18	R186	On 06/11/2014			Bond Future	1	3,300,000	3,983.31	Member	Buy
12:41:18	R186	On 06/11/2014			Bond Future	1	400,000	0.00	Client	Sell
12:41:18	R186	On 06/11/2014			Bond Future	1	38,400,000	0.00	Client	Sell
12:41:18	R186	On 06/11/2014			Bond Future	1	400,000	0.00	Client	Sell
12:41:18	R186	On 06/11/2014			Bond Future	1	54,900,000	0.00	Client	Sell
12:41:18	R186	On 06/11/2014			Bond Future	1	10,100,000	0.00	Client	Sell
12:41:18	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
12:41:18	R186	On 06/11/2014			Bond Future	1	3,300,000	0.00	Member	Sell
12:41:18	R186	On 06/11/2014			Bond Future	1	10,100,000	0.00	Member	Sell
12:41:18	R186	On 06/11/2014			Bond Future	1	38,400,000	0.00	Member	Sell
12:41:18	R186	On 06/11/2014			Bond Future	1	400,000	482.83	Member	Buy
12:41:18	R186	On 06/11/2014			Bond Future	1	100,000	120.71	Member	Buy
12:41:18	R186	On 06/11/2014			Bond Future	1	3,300,000	0.00	Client	Sell
12:41:18	R186	On 06/11/2014			Bond Future	1	38,400,000	46,351.22	Member	Buy
12:41:18	R186	On 06/11/2014			Bond Future	1	54,900,000	66,267.75	Member	Buy
12:41:18	R186	On 06/11/2014			Bond Future	1	10,100,000	12,191.34	Member	Buy
12:41:18	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Client	Sell
15:31:20	R186	On 06/11/2014			Bond Future	1	9,900,000	0.00	Client	Sell
15:31:20	R186	On 06/11/2014			Bond Future	1	165,200,000	199,406.79	Member	Buy
15:31:20	R186	On 06/11/2014			Bond Future	1	165,200,000	0.00	Client	Sell
15:31:20	R186	On 06/11/2014			Bond Future	1	1,100,000	1,327.77	Member	Buy
15:31:20	R186	On 06/11/2014			Bond Future	1	1,000,000	1,207.06	Member	Buy
15:31:20	R186	On 06/11/2014			Bond Future	1	1,100,000	0.00	Client	Sell
15:31:20	R186	On 06/11/2014			Bond Future	1	115,400,000	139,295.06	Member	Buy
15:31:20	R186	On 06/11/2014			Bond Future	1	9,900,000	11,949.92	Member	Buy
15:31:20	R186	On 06/11/2014			Bond Future	1	115,400,000	0.00	Client	Sell
15:31:20	R186	On 06/11/2014			Bond Future	1	1,000,000	0.00	Client	Sell
Total for R186 Bond Future						36	1,095,600,000	661,243.00		
16:06:10	R202	On 06/11/2014			Bond Future	1	5,000,000	11,567.90	Member	Buy
16:06:10	R202	On 06/11/2014			Bond Future	1	5,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
	Total for R202 Bond Future				2	10,000,000	11,567.90	
	Grand Total for all Instruments				42	1,105,680,000	681,610.30	