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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/07/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
16:26:53	I2038	On 06/11/2014		Bond Future	1	1,600,000	0.00 Member	Sell
16:26:53	I2038	On 06/11/2014		Bond Future	1	1,600,000	1,962.11 Member	Buy
16:31:32	I2038	On 06/11/2014		Bond Future	1	1,600,000	1,962.11 Client	Buy
16:31:32	I2038	On 06/11/2014		Bond Future	1	1,600,000	0.00 Member	Sell
Total for I2038 Bond Future					4	6,400,000	3,924.22	
8:30:31	R186	On 07/08/2014		Bond Future	1	15,000,000	17,939.12 Member	Buy
8:30:31	R186	On 07/08/2014		Bond Future	1	15,000,000	0.00 Member	Sell
12:52:23	R186	On 07/08/2014		Bond Future	1	5,000,000	5,971.34 Member	Buy
12:52:23	R186	On 07/08/2014		Bond Future	1	5,000,000	0.00 Member	Sell
13:08:07	R186	On 07/08/2014		Bond Future	1	20,000,000	23,898.01 Client	Buy
13:08:07	R186	On 07/08/2014		Bond Future	1	10,000,000	0.00 Client	Sell
13:08:07	R186	On 07/08/2014		Bond Future	1	10,000,000	12,010.76 Member	Buy
13:08:07	R186	On 07/08/2014		Bond Future	1	20,000,000	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
16:53:59	R186	On 07/08/2014			Bond Future	1	5,000,000	0.00	Member	Sell
16:53:59	R186	On 07/08/2014			Bond Future	1	5,000,000	5,975.39	Member	Buy
16:53:59	R186	On 07/08/2014			Bond Future	1	5,000,000	5,975.39	Member	Buy
16:53:59	R186	On 07/08/2014			Bond Future	1	5,000,000	0.00	Member	Sell
Total for R186 Bond Future						12	120,000,000	71,770.01		
11:00:39	R203	On 06/11/2014			Bond Future	1	1,900,000	1,976.00	Member	Buy
11:00:39	R203	On 07/08/2014			Bond Future	1	1,900,000	0.00	Member	Sell
11:00:39	R203	On 07/08/2014			Bond Future	1	1,900,000	2,024.82	Client	Buy
11:00:39	R203	On 06/11/2014			Bond Future	1	1,900,000	0.00	Client	Sell
Total for R203 Bond Future						4	7,600,000	4,000.82		
11:02:16	R204	On 07/08/2014			Bond Future	1	2,800,000	0.00	Member	Sell
11:02:16	R204	On 06/11/2014			Bond Future	1	2,800,000	2,940.78	Member	Buy
11:02:16	R204	On 06/11/2014			Bond Future	1	2,800,000	0.00	Client	Sell
11:02:16	R204	On 07/08/2014			Bond Future	1	2,800,000	2,897.43	Client	Buy
Total for R204 Bond Future						4	11,200,000	5,838.21		
11:11:39	R2048	On 07/08/2014			Bond Future	1	10,000,000	0.00	Client	Sell
11:11:39	R2048	On 07/08/2014			Bond Future	1	10,000,000	10,137.84	Client	Buy
Total for R2048 Bond Future						2	20,000,000	10,137.84		
11:02:16	R207	On 07/08/2014			Bond Future	1	2,100,000	0.00	Member	Sell
11:02:16	R207	On 06/11/2014			Bond Future	1	2,100,000	2,111.53	Member	Buy
11:02:16	R207	On 06/11/2014			Bond Future	1	2,100,000	0.00	Client	Sell
11:02:16	R207	On 07/08/2014			Bond Future	1	2,100,000	2,080.40	Client	Buy
Total for R207 Bond Future						4	8,400,000	4,191.94		
Grand Total for all Instruments						30	173,600,000	99,863.04		