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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/06/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
15:39:15	ES33	On 07/08/2014		Bond Future	1	40,100,000	33,317.66 Member	Buy
15:39:15	ES33	On 07/08/2014		Bond Future	1	40,100,000	0.00 Member	Sell
15:39:15	ES33	On 07/08/2014		Bond Future	1	40,100,000	0.00 Client	Sell
15:39:15	ES33	On 07/08/2014		Bond Future	1	1,000,000	830.86 Member	Buy
16:01:23	ES33	On 07/08/2014		Bond Future	1	2,200,000	1,827.90 Member	Buy
16:01:23	ES33	On 07/08/2014		Bond Future	1	2,200,000	1,827.90 Client	Buy
16:01:23	ES33	On 07/08/2014		Bond Future	1	13,300,000	11,050.50 Client	Buy
16:01:23	ES33	On 07/08/2014		Bond Future	1	11,500,000	9,554.94 Member	Buy
16:01:23	ES33	On 07/08/2014		Bond Future	1	12,100,000	10,053.46 Client	Buy
16:01:23	ES33	On 07/08/2014		Bond Future	1	12,100,000	0.00 Member	Sell
16:01:23	ES33	On 07/08/2014		Bond Future	1	11,500,000	0.00 Member	Sell
16:01:23	ES33	On 07/08/2014		Bond Future	1	11,500,000	9,554.94 Client	Buy
16:01:23	ES33	On 07/08/2014		Bond Future	1	12,100,000	10,053.46 Member	Buy
16:01:23	ES33	On 07/08/2014		Bond Future	1	13,300,000	11,050.50 Member	Buy
16:01:23	ES33	On 07/08/2014		Bond Future	1	13,300,000	0.00 Member	Sell
16:01:23	ES33	On 07/08/2014		Bond Future	1	2,200,000	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
16:01:23	ES33	On 07/08/2014			Bond Future	1	1,000,000	830.86	Client	Buy
16:01:23	ES33	On 07/08/2014			Bond Future	1	1,000,000	0.00	Member	Sell
Total for ES33 Bond Future						18	240,600,000	99,952.98		
10:24:15	GOVI	On 07/08/2014			GOVI	1	10,000	0.00	Member	Sell
10:24:15	GOVI	On 07/08/2014			GOVI	1	10,000	4,499.07	Client	Buy
Total for GOVI GOVI						2	20,000	4,499.07		
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	200,000,000	47,100.00	Member	Buy
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	200,000,000	47,100.00	Member	Buy
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	200,000,000	0.00	Member	Sell
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	200,000,000	47,100.00	Member	Buy
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	200,000,000	0.00	Member	Sell
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	23,550.00	Member	Buy
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	23,550.00	Member	Buy
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	200,000,000	47,100.00	Member	Buy
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	80,000,000	18,840.00	Member	Buy
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	45,500,000	10,715.25	Member	Buy
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	20,000,000	4,710.00	Member	Buy
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	245,500,000	0.00	Member	Sell
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	80,000,000	18,840.00	Client	Buy
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	80,000,000	0.00	Client	Sell
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	200,000,000	47,100.00	Member	Buy
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	45,500,000	10,715.25	Client	Buy
18:02:02	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	45,500,000	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 JIBAR FUTURE Jibar Tradeable Future						24	2,942,000,000	346,420.50	
8:05:16	R186	On 07/08/2014			Bond Future	1	10,000,000	11,651.81 Client	Buy
8:05:16	R186	On 07/08/2014			Bond Future	1	10,000,000	0.00 Member	Sell
15:39:15	R186	On 07/08/2014			Bond Future	1	4,500,000	5,256.81 Member	Buy
15:39:15	R186	On 07/08/2014			Bond Future	1	4,500,000	0.00 Client	Sell
17:00:18	R186	On 07/08/2014			Bond Future	1	5,000,000	0.00 Member	Sell
17:00:18	R186	On 07/08/2014			Bond Future	1	5,000,000	5,815.24 Client	Buy
Total for R186 Bond Future						6	39,000,000	22,723.87	
14:02:28	R204	On 07/08/2014			Bond Future	1	18,700,000	0.00 Member	Sell
14:02:28	R204	On 07/08/2014			Bond Future	1	18,700,000	19,127.59 Member	Buy
14:11:34	R204	On 07/08/2014			Bond Future	1	18,700,000	0.00 Member	Sell
14:11:34	R204	On 07/08/2014			Bond Future	1	18,700,000	19,127.59 Client	Buy
Total for R204 Bond Future						4	74,800,000	38,255.18	
14:02:28	R208	On 07/08/2014			Bond Future	1	301,600,000	0.00 Member	Sell
14:02:28	R208	On 07/08/2014			Bond Future	1	3,200,000	3,058.07 Member	Buy
14:14:24	R208	On 07/08/2014			Bond Future	1	36,300,000	0.00 Member	Sell
14:14:24	R208	On 07/08/2014			Bond Future	1	83,000,000	79,318.73 Client	Buy
14:14:24	R208	On 07/08/2014			Bond Future	1	3,200,000	3,058.07 Client	Buy
14:14:24	R208	On 07/08/2014			Bond Future	1	3,800,000	0.00 Member	Sell
14:14:24	R208	On 07/08/2014			Bond Future	1	16,600,000	15,863.75 Client	Buy
14:14:24	R208	On 07/08/2014			Bond Future	1	4,900,000	4,682.67 Client	Buy
14:14:24	R208	On 07/08/2014			Bond Future	1	3,200,000	0.00 Member	Sell
14:14:24	R208	On 07/08/2014			Bond Future	1	12,400,000	0.00 Member	Sell
14:14:24	R208	On 07/08/2014			Bond Future	1	36,300,000	34,690.00 Client	Buy
14:14:24	R208	On 07/08/2014			Bond Future	1	98,700,000	94,322.39 Client	Buy
14:14:24	R208	On 07/08/2014			Bond Future	1	4,900,000	4,682.67 Member	Buy
14:14:24	R208	On 07/08/2014			Bond Future	1	36,300,000	34,690.00 Member	Buy
14:14:24	R208	On 07/08/2014			Bond Future	1	98,700,000	94,322.39 Member	Buy
14:14:24	R208	On 07/08/2014			Bond Future	1	4,900,000	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
14:14:24	R208	On 07/08/2014			Bond Future	1	2,300,000	2,197.99	Client	Buy
14:14:24	R208	On 07/08/2014			Bond Future	1	16,600,000	0.00	Member	Sell
14:14:24	R208	On 07/08/2014			Bond Future	1	12,400,000	11,850.03	Member	Buy
14:14:24	R208	On 07/08/2014			Bond Future	1	2,300,000	2,197.99	Member	Buy
14:14:24	R208	On 07/08/2014			Bond Future	1	2,300,000	0.00	Member	Sell
14:14:24	R208	On 07/08/2014			Bond Future	1	25,400,000	24,273.44	Member	Buy
14:14:24	R208	On 07/08/2014			Bond Future	1	25,400,000	24,273.44	Client	Buy
14:14:24	R208	On 07/08/2014			Bond Future	1	3,800,000	3,631.46	Member	Buy
14:14:24	R208	On 07/08/2014			Bond Future	1	15,000,000	14,334.71	Member	Buy
14:14:24	R208	On 07/08/2014			Bond Future	1	83,000,000	79,318.73	Member	Buy
14:14:24	R208	On 07/08/2014			Bond Future	1	15,000,000	0.00	Member	Sell
14:14:24	R208	On 07/08/2014			Bond Future	1	3,800,000	3,631.46	Client	Buy
14:14:24	R208	On 07/08/2014			Bond Future	1	83,000,000	0.00	Member	Sell
14:14:24	R208	On 07/08/2014			Bond Future	1	15,000,000	14,334.71	Client	Buy
14:14:24	R208	On 07/08/2014			Bond Future	1	25,400,000	0.00	Member	Sell
14:14:24	R208	On 07/08/2014			Bond Future	1	98,700,000	0.00	Member	Sell
14:14:24	R208	On 07/08/2014			Bond Future	1	16,600,000	15,863.75	Member	Buy
14:14:24	R208	On 07/08/2014			Bond Future	1	12,400,000	11,850.03	Client	Buy
Total for R208 Bond Future						34	1,206,400,000	576,446.45		
15:39:15	R209	On 07/08/2014			Bond Future	1	2,900,000	2,186.97	Member	Buy
15:39:15	R209	On 07/08/2014			Bond Future	1	26,700,000	0.00	Member	Sell
15:39:15	R209	On 07/08/2014			Bond Future	1	26,700,000	20,137.94	Member	Buy
15:39:15	R209	On 07/08/2014			Bond Future	1	26,700,000	0.00	Client	Sell
15:39:15	R209	On 07/08/2014			Bond Future	1	2,900,000	0.00	Client	Sell
15:39:15	R209	On 07/08/2014			Bond Future	1	26,700,000	20,137.94	Client	Buy
Total for R209 Bond Future						6	112,600,000	42,462.84		
14:14:28	R214	On 07/08/2014			Bond Future	1	18,700,000	14,233.38	Member	Buy
14:14:28	R214	On 07/08/2014			Bond Future	1	18,700,000	0.00	Member	Sell
14:16:44	R214	On 07/08/2014			Bond Future	1	18,700,000	14,233.38	Member	Buy
14:16:44	R214	On 07/08/2014			Bond Future	1	18,700,000	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 R214 Bond Future				4	74,800,000	28,466.76	
	Grand Total for all Instruments				98	4,690,220,000	1,159,227.64	