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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/05/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:29:48	GOVI	On 07/08/2014		GOVI	1	10,000	0.00	Client	Sell
9:29:48	GOVI	On 07/08/2014		GOVI	1	10,000	4,573.57	Member	Buy
12:15:27	GOVI	On 07/08/2014		GOVI	1	10,000	0.00	Member	Sell
12:15:27	GOVI	On 07/08/2014		GOVI	1	10,000	4,573.57	Client	Buy
Total for GOVI GOVI					4	40,000	9,147.14		
14:11:17	JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	1	25,500,000	0.00	Client	Sell
14:11:17	JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	1	25,500,000	5,993.14	Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					2	51,000,000	5,993.14		
11:30:26	R186	On 07/08/2014		Bond Future	1	66,200,000	78,954.76	Member	Buy
11:30:26	R186	On 07/08/2014		Bond Future	1	66,200,000	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 R186 Bond Future						2	132,400,000	78,954.76	
11:58:09	R203	On 07/08/2014			Bond Future	1	352,800,000	0.00 Member	Sell
11:58:09	R203	On 07/08/2014			Bond Future	1	352,800,000	373,022.07 Member	Buy
12:03:05	R203	On 07/08/2014			Bond Future	1	352,800,000	373,022.07 Client	Buy
12:03:05	R203	On 07/08/2014			Bond Future	1	352,800,000	0.00 Member	Sell
Total for R203 Bond Future						4	1,411,200,000	746,044.15	
11:44:20	R210	On 07/08/2014			Bond Future	1	4,100,000	6,929.65 Member	Buy
11:44:20	R210	On 07/08/2014			Bond Future	1	2,600,000	0.00 Member	Sell
12:27:48	R210	On 07/08/2014			Bond Future	1	1,500,000	0.00 Client	Sell
12:27:48	R210	On 07/08/2014			Bond Future	1	2,600,000	4,394.41 Member	Buy
12:27:48	R210	On 07/08/2014			Bond Future	1	2,600,000	0.00 Client	Sell
12:27:48	R210	On 07/08/2014			Bond Future	1	1,500,000	2,535.24 Member	Buy
12:27:48	R210	On 07/08/2014			Bond Future	1	1,500,000	0.00 Member	Sell
Total for R210 Bond Future						7	16,400,000	13,859.30	
Grand Total for all Instruments						19	1,611,040,000	853,998.49	