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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/05/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
15:47:29	GOVI	On 07/08/2014		GOVI	1	20,000	9,179.02 Client	Buy
15:47:29	GOVI	On 07/08/2014		GOVI	1	20,000	0.00 Member	Sell
Total for GOVI GOVI					2	40,000	9,179.02	
9:08:49	R186	On 07/08/2014		Bond Future	1	1,000,000	1,192.74 Member	Buy
9:08:49	R186	On 07/08/2014		Bond Future	1	1,000,000	0.00 Client	Sell
10:34:18	R186	On 07/08/2014		Bond Future	1	25,000,000	29,888.29 Member	Buy
10:34:18	R186	On 07/08/2014		Bond Future	1	25,000,000	0.00 Member	Sell
12:16:22	R186	On 07/08/2014		Bond Future	1	10,000,000	11,881.01 Member	Buy
12:16:22	R186	On 07/08/2014		Bond Future	1	10,000,000	0.00 Member	Sell
14:51:45	R186	On 07/08/2014		Bond Future	1	25,000,000	0.00 Client	Sell
14:51:45	R186	On 07/08/2014		Bond Future	1	25,000,000	29,888.29 Member	Buy
15:45:41	R186	On 07/08/2014		Bond Future	1	25,000,000	30,067.18 Member	Buy
15:45:41	R186	On 07/08/2014		Bond Future	1	25,000,000	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
15:59:46	R186	On 07/08/2014			Bond Future	1	1,000,000	1,202.56	Member	Buy
15:59:46	R186	On 07/08/2014			Bond Future	1	1,000,000	0.00	Client	Sell
16:02:33	R186	On 07/08/2014			Bond Future	1	25,000,000	0.00	Client	Sell
16:02:33	R186	On 07/08/2014			Bond Future	1	25,000,000	30,067.18	Member	Buy
16:38:30	R186	On 07/08/2014			Bond Future	1	10,000,000	11,881.01	Member	Buy
16:38:30	R186	On 07/08/2014			Bond Future	1	10,000,000	0.00	Member	Sell
Total for R186 Bond Future						16	244,000,000	146,068.25		
15:00:52	R2023	On 07/08/2014			Bond Future	1	21,000,000	21,377.77	Member	Buy
15:00:52	R2023	On 07/08/2014			Bond Future	1	21,000,000	0.00	Member	Sell
15:10:14	R2023	On 07/08/2014			Bond Future	1	21,000,000	21,377.77	Member	Buy
15:10:14	R2023	On 07/08/2014			Bond Future	1	21,000,000	0.00	Client	Sell
Total for R2023 Bond Future						4	84,000,000	42,755.54		
11:01:40	R208	On 07/08/2014			Bond Future	1	300,000	0.00	Client	Sell
11:01:40	R208	On 07/08/2014			Bond Future	1	300,000	290.59	Member	Buy
Total for R208 Bond Future						2	600,000	290.59		
11:56:12	R209	On 07/08/2014			Bond Future	1	100,000	77.33	Client	Buy
11:56:12	R209	On 07/08/2014			Bond Future	1	100,000	0.00	Member	Sell
Total for R209 Bond Future						2	200,000	77.33		
Grand Total for all Instruments						26	328,840,000	198,370.73		