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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/07/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:42:20	GOVI	On 07/08/2014		GOVI	1	20,000	9,022.26	Member	Buy
9:42:20	GOVI	On 07/08/2014		GOVI	1	20,000	0.00	Member	Sell
10:17:36	GOVI	On 07/08/2014		GOVI	1	20,000	9,027.26	Member	Buy
10:17:36	GOVI	On 07/08/2014		GOVI	1	20,000	0.00	Member	Sell
10:58:15	GOVI	On 07/08/2014		GOVI	1	20,000	9,027.26	Client	Buy
10:58:15	GOVI	On 07/08/2014		GOVI	1	20,000	0.00	Member	Sell
Total for GOVI GOVI					6	120,000	27,076.78		
16:41:14	R157	On 07/08/2014		Bond Future	1	2,900,000	3,259.59	Client	Buy
16:41:14	R157	On 07/08/2014		Bond Future	1	2,900,000	0.00	Member	Sell
Total for R157 Bond Future					2	5,800,000	3,259.59		
10:59:05	R186	On 07/08/2014		Bond Future	1	10,000,000	11,715.43	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
10:59:05	R186	On 07/08/2014			Bond Future	1	10,000,000	0.00 Member	Sell
11:23:18	R186	On 07/08/2014			Bond Future	1	60,000,000	70,105.82 Member	Buy
11:23:18	R186	On 07/08/2014			Bond Future	1	100,000,000	0.00 Member	Sell
11:37:33	R186	On 07/08/2014			Bond Future	1	40,000,000	46,737.22 Member	Buy
11:37:33	R186	On 07/08/2014			Bond Future	1	60,000,000	70,105.82 Client	Buy
11:37:33	R186	On 07/08/2014			Bond Future	1	60,000,000	0.00 Member	Sell
11:37:33	R186	On 07/08/2014			Bond Future	1	40,000,000	46,737.22 Client	Buy
11:37:33	R186	On 07/08/2014			Bond Future	1	40,000,000	0.00 Member	Sell
15:30:22	R186	On 07/08/2014			Bond Future	1	5,700,000	0.00 Member	Sell
15:30:22	R186	On 07/08/2014			Bond Future	1	5,700,000	6,671.11 Member	Buy
15:50:01	R186	On 07/08/2014			Bond Future	1	5,700,000	6,671.11 Member	Buy
15:50:01	R186	On 07/08/2014			Bond Future	1	5,700,000	0.00 Client	Sell
Total for R186 Bond Future						13	442,800,000	258,743.74	
Grand Total for all Instruments						21	448,720,000	289,080.11	