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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/07/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
15:31:35	GOVI	On 06/11/2014		GOVI	1	1,050,000	482,246.10	Client	Buy
15:31:35	GOVI	On 06/11/2014		GOVI	1	1,050,000	0.00	Client	Sell
17:07:40	GOVI	On 07/08/2014		GOVI	1	30,000	13,588.56	Client	Buy
17:07:40	GOVI	On 07/08/2014		GOVI	1	30,000	0.00	Member	Sell
17:09:59	GOVI	On 07/08/2014		GOVI	1	30,000	0.00	Member	Sell
17:09:59	GOVI	On 07/08/2014		GOVI	1	30,000	13,588.56	Member	Buy
17:27:37	GOVI	On 07/08/2014		GOVI	1	30,000	13,588.56	Member	Buy
17:27:37	GOVI	On 07/08/2014		GOVI	1	30,000	0.00	Client	Sell
Total for GOVI GOVI					8	2,280,000	523,011.78		
11:40:21	R186	On 07/08/2014		Bond Future	1	1,300,000	0.00	Member	Sell
11:40:21	R186	On 07/08/2014		Bond Future	1	1,300,000	1,535.38	Client	Buy
14:39:03	R186	On 07/08/2014		Bond Future	1	10,000,000	11,765.90	Member	Buy
14:39:03	R186	On 07/08/2014		Bond Future	1	10,000,000	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
Total for R186 Bond Future						4	22,600,000	13,301.28		
15:48:41	R213	On 07/08/2014			Bond Future	1	2,000,000	0.00	Member	Sell
15:48:41	R213	On 07/08/2014			Bond Future	1	180,000,000	157,319.30	Member	Buy
15:56:52	R213	On 07/08/2014			Bond Future	1	5,500,000	0.00	Member	Sell
15:56:52	R213	On 07/08/2014			Bond Future	1	7,100,000	0.00	Member	Sell
15:56:52	R213	On 07/08/2014			Bond Future	1	107,700,000	0.00	Member	Sell
15:56:52	R213	On 07/08/2014			Bond Future	1	7,100,000	0.00	Client	Sell
15:56:52	R213	On 07/08/2014			Bond Future	1	2,000,000	0.00	Client	Sell
15:56:52	R213	On 07/08/2014			Bond Future	1	107,700,000	94,129.38	Member	Buy
15:56:52	R213	On 07/08/2014			Bond Future	1	5,500,000	4,806.98	Member	Buy
15:56:52	R213	On 07/08/2014			Bond Future	1	5,300,000	0.00	Member	Sell
15:56:52	R213	On 07/08/2014			Bond Future	1	5,300,000	4,632.18	Member	Buy
15:56:52	R213	On 07/08/2014			Bond Future	1	46,600,000	0.00	Client	Sell
15:56:52	R213	On 07/08/2014			Bond Future	1	5,300,000	0.00	Client	Sell
15:56:52	R213	On 07/08/2014			Bond Future	1	46,600,000	0.00	Member	Sell
15:56:52	R213	On 07/08/2014			Bond Future	1	5,800,000	0.00	Member	Sell
15:56:52	R213	On 07/08/2014			Bond Future	1	46,600,000	40,728.22	Member	Buy
15:56:52	R213	On 07/08/2014			Bond Future	1	5,800,000	5,069.18	Member	Buy
15:56:52	R213	On 07/08/2014			Bond Future	1	5,500,000	0.00	Client	Sell
15:56:52	R213	On 07/08/2014			Bond Future	1	7,100,000	6,205.37	Member	Buy
15:56:52	R213	On 07/08/2014			Bond Future	1	107,700,000	0.00	Client	Sell
15:56:52	R213	On 07/08/2014			Bond Future	1	2,000,000	1,747.99	Member	Buy
15:56:52	R213	On 07/08/2014			Bond Future	1	5,800,000	0.00	Client	Sell
Total for R213 Bond Future						22	720,000,000	314,638.60		
Grand Total for all Instruments						34	744,880,000	850,951.66		