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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/10/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
15:56:35	GOVI	On 06/11/2014		GOVI	1	80,000	37,778.96 Client	Buy
15:56:35	GOVI	On 06/11/2014		GOVI	1	70,000	0.00 Member	Sell
16:39:58	GOVI	On 06/11/2014		GOVI	1	10,000	0.00 Member	Sell
16:39:58	GOVI	On 06/11/2014		GOVI	1	70,000	0.00 Client	Sell
16:39:58	GOVI	On 06/11/2014		GOVI	1	10,000	0.00 Client	Sell
16:39:58	GOVI	On 06/11/2014		GOVI	1	10,000	4,722.37 Member	Buy
16:39:58	GOVI	On 06/11/2014		GOVI	1	70,000	33,056.59 Member	Buy
Total for GOVI GOVI					7	320,000	75,557.92	
12:43:26	R186	On 05/02/2015		Bond Future	1	15,000,000	17,902.64 Member	Buy
12:43:26	R186	On 05/02/2015		Bond Future	1	15,000,000	0.00 Member	Sell
12:45:21	R186	On 05/02/2015		Bond Future	1	15,000,000	0.00 Client	Sell
12:45:21	R186	On 05/02/2015		Bond Future	1	15,000,000	17,902.19 Member	Buy

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						4	60,000,000	35,804.83		
10:26:21	R207	On 06/11/2014			Bond Future	1	170,100,000	0.00	Member	Sell
10:26:21	R207	On 06/11/2014			Bond Future	1	15,000,000	15,204.56	Member	Buy
10:30:30	R207	On 06/11/2014			Bond Future	1	150,000,000	152,045.61	Member	Buy
10:30:30	R207	On 06/11/2014			Bond Future	1	5,100,000	5,169.55	Client	Buy
10:30:30	R207	On 06/11/2014			Bond Future	1	5,100,000	5,169.55	Member	Buy
10:30:30	R207	On 06/11/2014			Bond Future	1	150,000,000	152,045.61	Client	Buy
10:30:30	R207	On 06/11/2014			Bond Future	1	5,100,000	0.00	Member	Sell
10:30:30	R207	On 06/11/2014			Bond Future	1	15,000,000	0.00	Member	Sell
10:30:30	R207	On 06/11/2014			Bond Future	1	15,000,000	15,204.56	Client	Buy
10:30:30	R207	On 06/11/2014			Bond Future	1	150,000,000	0.00	Member	Sell
11:32:59	R207	On 06/11/2014			Bond Future	1	15,000,000	0.00	Member	Sell
11:32:59	R207	On 06/11/2014			Bond Future	1	10,000,000	10,136.37	Member	Buy
11:57:32	R207	On 06/11/2014			Bond Future	1	5,000,000	5,068.19	Client	Buy
11:57:32	R207	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
11:57:32	R207	On 06/11/2014			Bond Future	1	5,000,000	5,068.19	Member	Buy
11:57:33	R207	On 06/11/2014			Bond Future	1	10,000,000	0.00	Member	Sell
11:57:33	R207	On 06/11/2014			Bond Future	1	10,000,000	10,136.37	Client	Buy
Total for R207 Bond Future						17	740,400,000	375,248.57		
Grand Total for all Instruments						28	800,720,000	486,611.32		