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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/06/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:20:48	ALBI	On 07/08/2014			Index Future	1	10,000	4,548.98	Client	Buy
9:20:48	ALBI	On 07/08/2014			Index Future	1	10,000	0.00	Client	Sell
Total for ALBI Index Future						**2**	**20,000**	**4,548.98**		
10:17:41	GOVI	On 07/08/2014			GOVI	1	40,000	18,132.68	Member	Buy
10:17:41	GOVI	On 07/08/2014			GOVI	1	40,000	0.00	Member	Sell
10:34:22	GOVI	On 07/08/2014			GOVI	1	40,000	18,142.68	Member	Buy
10:34:22	GOVI	On 07/08/2014			GOVI	1	40,000	0.00	Member	Sell
11:06:23	GOVI	On 07/08/2014			GOVI	1	40,000	0.00	Member	Sell
11:06:23	GOVI	On 07/08/2014			GOVI	1	40,000	18,142.68	Client	Buy
Total for GOVI GOVI						**6**	**240,000**	**54,418.04**		
10:57:30	R186	On 07/08/2014			Bond Future	1	5,000,000	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
10:57:30	R186	On 07/08/2014			Bond Future	1	5,000,000	5,893.68	Member	Buy
11:16:33	R186	On 07/08/2014			Bond Future	1	5,000,000	0.00	Member	Sell
11:16:33	R186	On 07/08/2014			Bond Future	1	10,000,000	11,773.24	Member	Buy
13:50:39	R186	On 07/08/2014			Bond Future	1	5,000,000	5,886.62	Member	Buy
13:50:39	R186	On 07/08/2014			Bond Future	1	5,000,000	0.00	Client	Sell
13:50:39	R186	On 07/08/2014			Bond Future	1	5,000,000	0.00	Member	Sell
13:50:39	R186	On 07/08/2014			Bond Future	1	5,000,000	0.00	Client	Sell
13:50:39	R186	On 07/08/2014			Bond Future	1	5,000,000	5,886.62	Member	Buy
Total for R186 Bond Future						**9**	**50,000,000**	**29,440.16**		
Grand Total for all Instruments						**17**	**50,260,000**	**88,407.18**		