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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/10/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:32:05	GOVI	On 06/11/2014		GOVI	1	80,000	0.00	Client	Sell
12:32:05	GOVI	On 06/11/2014		GOVI	1	10,000	4,690.28	Member	Buy
13:01:42	GOVI	On 06/11/2014		GOVI	1	70,000	32,831.96	Client	Buy
13:01:42	GOVI	On 06/11/2014		GOVI	1	70,000	0.00	Member	Sell
13:01:42	GOVI	On 06/11/2014		GOVI	1	70,000	32,831.96	Member	Buy
13:02:44	GOVI	On 06/11/2014		GOVI	1	10,000	0.00	Member	Sell
13:02:44	GOVI	On 06/11/2014		GOVI	1	10,000	4,690.28	Client	Buy
15:00:18	GOVI	On 06/11/2014		GOVI	1	30,000	0.00	Client	Sell
15:00:18	GOVI	On 06/11/2014		GOVI	1	30,000	14,058.63	Member	Buy
15:10:32	GOVI	On 06/11/2014		GOVI	1	30,000	0.00	Member	Sell
15:10:32	GOVI	On 06/11/2014		GOVI	1	30,000	14,058.72	Client	Buy
Total for GOVI GOVI					11	440,000	103,161.83		
8:55:14	R186	On 05/02/2015		Bond Future	1	10,000,000	12,008.53	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
8:55:14	R186	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell
9:04:01	R186	On 05/02/2015			Bond Future	1	10,000,000	0.00	Client	Sell
9:04:01	R186	On 05/02/2015			Bond Future	1	10,000,000	12,008.23	Member	Buy
9:36:39	R186	On 06/11/2014			Bond Future	1	1,600,000	0.00	Member	Sell
9:36:39	R186	On 06/11/2014			Bond Future	1	10,000,000	12,247.89	Member	Buy
9:39:51	R186	On 06/11/2014			Bond Future	1	2,000,000	0.00	Member	Sell
9:39:51	R186	On 06/11/2014			Bond Future	1	2,000,000	2,456.32	Client	Buy
9:54:06	R186	On 05/02/2015			Bond Future	1	15,000,000	0.00	Member	Sell
9:54:06	R186	On 05/02/2015			Bond Future	1	15,000,000	17,936.19	Member	Buy
9:57:50	R186	On 05/02/2015			Bond Future	1	1,600,000	1,913.19	Member	Buy
9:57:50	R186	On 05/02/2015			Bond Future	1	15,000,000	0.00	Member	Sell
11:32:09	R186	On 06/11/2014			Bond Future	1	200,000	0.00	Client	Sell
11:32:09	R186	On 06/11/2014			Bond Future	1	1,800,000	2,204.62	Member	Buy
11:32:09	R186	On 06/11/2014			Bond Future	1	1,800,000	0.00	Client	Sell
11:32:09	R186	On 06/11/2014			Bond Future	1	200,000	244.96	Member	Buy
11:32:09	R186	On 06/11/2014			Bond Future	1	6,400,000	0.00	Member	Sell
11:32:09	R186	On 06/11/2014			Bond Future	1	6,400,000	0.00	Client	Sell
11:32:09	R186	On 06/11/2014			Bond Future	1	1,800,000	0.00	Member	Sell
11:32:09	R186	On 06/11/2014			Bond Future	1	6,400,000	7,838.65	Member	Buy
11:32:09	R186	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
11:32:10	R186	On 06/11/2014			Bond Future	1	1,600,000	1,959.66	Member	Buy
11:32:10	R186	On 06/11/2014			Bond Future	1	1,600,000	0.00	Client	Sell
11:33:34	R186	On 05/02/2015			Bond Future	1	1,800,000	0.00	Member	Sell
11:33:34	R186	On 05/02/2015			Bond Future	1	5,000,000	0.00	Member	Sell
11:33:34	R186	On 05/02/2015			Bond Future	1	6,400,000	0.00	Member	Sell
11:33:34	R186	On 05/02/2015			Bond Future	1	1,600,000	0.00	Member	Sell
11:33:34	R186	On 05/02/2015			Bond Future	1	200,000	0.00	Member	Sell
11:33:34	R186	On 05/02/2015			Bond Future	1	6,400,000	7,652.77	Client	Buy
11:33:34	R186	On 05/02/2015			Bond Future	1	5,000,000	5,978.73	Client	Buy
11:33:34	R186	On 05/02/2015			Bond Future	1	1,800,000	2,152.34	Client	Buy
11:33:34	R186	On 05/02/2015			Bond Future	1	200,000	239.15	Client	Buy
11:33:34	R186	On 05/02/2015			Bond Future	1	5,000,000	5,978.73	Member	Buy
11:33:34	R186	On 05/02/2015			Bond Future	1	200,000	239.15	Member	Buy
11:33:34	R186	On 05/02/2015			Bond Future	1	6,400,000	7,652.77	Member	Buy
11:33:34	R186	On 05/02/2015			Bond Future	1	1,800,000	2,152.34	Member	Buy
11:33:34	R186	On 05/02/2015			Bond Future	1	1,600,000	1,913.19	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
12:21:24	R186	On 06/11/2014			Bond Future	1	2,000,000	0.00 Client	Sell
12:21:24	R186	On 06/11/2014			Bond Future	1	2,000,000	2,444.94 Member	Buy
Total for R186 Bond Future						39	178,000,000	107,222.36	
Grand Total for all Instruments						50	178,440,000	210,384.19	