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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/06/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:29:24	GOVI	On 07/08/2014		GOVI	1	30,000	0.00	Client	Sell
9:29:24	GOVI	On 07/08/2014		GOVI	1	30,000	13,571.82	Member	Buy
10:35:34	GOVI	On 07/08/2014		GOVI	1	30,000	0.00	Member	Sell
10:35:34	GOVI	On 07/08/2014		GOVI	1	30,000	13,571.82	Client	Buy
Total for GOVI GOVI					4	120,000	27,143.64		
13:14:11	R186	On 07/08/2014		Bond Future	1	5,000,000	5,928.49	Client	Buy
13:14:11	R186	On 07/08/2014		Bond Future	1	15,000,000	17,785.48	Client	Buy
13:14:11	R186	On 07/08/2014		Bond Future	1	15,000,000	0.00	Member	Sell
13:14:11	R186	On 07/08/2014		Bond Future	1	5,000,000	0.00	Member	Sell
13:21:36	R186	On 07/08/2014		Bond Future	1	15,000,000	17,677.51	Member	Buy
13:21:36	R186	On 07/08/2014		Bond Future	1	15,000,000	0.00	Client	Sell

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						6	70,000,000	41,391.48	
13:28:59	R203	On 07/08/2014			Bond Future	1	44,700,000	0.00 Member	Sell
13:28:59	R203	On 07/08/2014			Bond Future	1	44,700,000	47,283.36 Client	Buy
Total for R203 Bond Future						2	89,400,000	47,283.36	
10:46:00	R204	On 07/08/2014			Bond Future	1	361,500,000	371,800.51 Client	Buy
10:46:00	R204	On 07/08/2014			Bond Future	1	361,500,000	0.00 Client	Sell
Total for R204 Bond Future						2	723,000,000	371,800.51	
Grand Total for all Instruments						14	882,520,000	487,618.99	