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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/06/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:23:05	GOVI	On 07/08/2014			GOVI	1	20,000	9,047.62	Member	Buy
9:23:05	GOVI	On 07/08/2014			GOVI	1	20,000	0.00	Client	Sell
Total for GOVI GOVI						**2**	**40,000**	**9,047.62**		
8:44:54	R186	On 07/08/2014			Bond Future	1	30,000,000	35,596.37	Member	Buy
8:44:54	R186	On 07/08/2014			Bond Future	1	30,000,000	0.00	Member	Sell
9:47:44	R186	On 07/08/2014			Bond Future	1	1,500,000	0.00	Member	Sell
9:47:44	R186	On 07/08/2014			Bond Future	1	1,500,000	1,769.18	Client	Buy
10:02:56	R186	On 07/08/2014			Bond Future	1	20,000,000	0.00	Member	Sell
10:02:56	R186	On 07/08/2014			Bond Future	1	20,000,000	23,814.92	Member	Buy
10:07:18	R186	On 07/08/2014			Bond Future	1	20,000,000	0.00	Client	Sell
10:07:18	R186	On 07/08/2014			Bond Future	1	20,000,000	23,814.92	Member	Buy
14:22:38	R186	On 07/08/2014			Bond Future	1	5,000,000	5,883.74	Member	Buy
14:22:38	R186	On 07/08/2014			Bond Future	1	5,000,000	0.00	Client	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						**10**	**153,000,000**	**90,879.13**		
12:21:08	R207	On 07/08/2014			Bond Future	1	3,400,000	0.00	Member	Sell
12:21:08	R207	On 07/08/2014			Bond Future	1	3,400,000	3,324.58	Client	Buy
Total for R207 Bond Future						**2**	**6,800,000**	**3,324.58**		
Grand Total for all Instruments						**14**	**159,840,000**	**103,251.33**		