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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/06/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
17:19:14	GOVI	On 07/08/2014		GOVI	1	20,000	0.00	Member	Sell
17:19:14	GOVI	On 07/08/2014		GOVI	1	20,000	9,060.06	Client	Buy
Total for GOVI GOVI					2	40,000	9,060.06		
16:25:52	JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	1	3,200,000,000	751,360.00	Client	Buy
16:25:52	JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	1	3,200,000,000	0.00	Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	6,400,000,000	751,360.00		
9:16:26	R186	On 07/08/2014		Bond Future	1	5,000,000	0.00	Member	Sell
9:16:26	R186	On 07/08/2014		Bond Future	1	5,000,000	5,823.73	Member	Buy
10:00:45	R186	On 07/08/2014		Bond Future	1	5,000,000	5,823.73	Client	Buy
10:00:45	R186	On 07/08/2014		Bond Future	1	5,000,000	0.00	Member	Sell
13:53:22	R186	On 07/08/2014		Bond Future	1	4,500,000	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
13:53:22	R186	On 07/08/2014			Bond Future	1	4,500,000	5,241.35	Member	Buy
Total for R186 Bond Future						6	29,000,000	16,888.81		
13:36:57	R204	On 07/08/2014			Bond Future	1	100,000,000	102,448.89	Member	Buy
13:36:57	R204	On 07/08/2014			Bond Future	1	100,000,000	0.00	Member	Sell
13:43:13	R204	On 07/08/2014			Bond Future	1	100,000,000	102,448.89	Member	Buy
13:43:13	R204	On 07/08/2014			Bond Future	1	100,000,000	0.00	Client	Sell
Total for R204 Bond Future						4	400,000,000	204,897.78		
10:24:10	R207	On 07/05/2015	7.73	Call	Bond Future	1	6,600,000	1.49	Client	Buy
10:24:10	R207	On 07/05/2015	7.73	Call	Bond Future	1	6,600,000	0.00	Member	Sell
13:36:57	R207	On 07/08/2014			Bond Future	1	220,000,000	0.00	Member	Sell
13:36:57	R207	On 07/08/2014			Bond Future	1	220,000,000	215,213.31	Member	Buy
13:43:02	R207	On 07/08/2014			Bond Future	1	220,000,000	0.00	Member	Sell
13:43:02	R207	On 07/08/2014			Bond Future	1	220,000,000	215,213.31	Client	Buy
Total for R207 Bond Future						6	893,200,000	430,428.10		
13:53:36	R209	On 07/08/2014			Bond Future	1	2,900,000	0.00	Member	Sell
13:53:37	R209	On 07/08/2014			Bond Future	1	2,900,000	2,188.04	Member	Buy
Total for R209 Bond Future						2	5,800,000	2,188.04		
14:48:16	R212	On 07/08/2014			Bond Future	1	25,000,000	33,741.00	Client	Buy
14:48:16	R212	On 07/08/2014			Bond Future	1	25,000,000	0.00	Member	Sell
Total for R212 Bond Future						2	50,000,000	33,741.00		
Grand Total for all Instruments						24	7,778,040,000	1,448,563.79		