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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/07/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:48:48	ALBI	On 07/08/2014		Index Future	1	20,000	9,231.62	Member	Buy
9:48:48	ALBI	On 07/08/2014		Index Future	1	20,000	0.00	Client	Sell
Total for ALBI Index Future					2	40,000	9,231.62		
9:57:19	GOVI	On 07/08/2014		GOVI	1	20,000	9,227.84	Member	Buy
9:57:19	GOVI	On 07/08/2014		GOVI	1	20,000	0.00	Member	Sell
10:05:04	GOVI	On 07/08/2014		GOVI	1	20,000	9,232.84	Member	Buy
10:05:04	GOVI	On 07/08/2014		GOVI	1	20,000	0.00	Member	Sell
10:39:16	GOVI	On 07/08/2014		GOVI	1	20,000	9,232.84	Client	Buy
10:39:16	GOVI	On 07/08/2014		GOVI	1	20,000	0.00	Member	Sell
Total for GOVI GOVI					6	120,000	27,693.52		
12:40:22	R186	On 07/08/2014		Bond Future	1	3,000,000	3,597.73	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
12:40:22	R186	On 07/08/2014		Bond Future	1	3,000,000	0.00 Client	Sell
Total for R186 Bond Future					2	6,000,000	3,597.73	
11:53:02	R2023	On 07/08/2014		Bond Future	1	100,000,000	0.00 Member	Sell
11:53:02	R2023	On 07/08/2014		Bond Future	1	100,000,000	102,382.91 Member	Buy
12:05:52	R2023	On 07/08/2014		Bond Future	1	21,000,000	0.00 Member	Sell
12:05:52	R2023	On 07/08/2014		Bond Future	1	21,600,000	22,120.23 Member	Buy
12:20:03	R2023	On 07/08/2014		Bond Future	1	600,000	0.00 Client	Sell
12:20:03	R2023	On 07/08/2014		Bond Future	1	600,000	614.45 Member	Buy
12:20:03	R2023	On 07/08/2014		Bond Future	1	21,000,000	0.00 Client	Sell
12:20:03	R2023	On 07/08/2014		Bond Future	1	21,000,000	21,505.78 Member	Buy
12:20:03	R2023	On 07/08/2014		Bond Future	1	600,000	0.00 Member	Sell
13:42:06	R2023	On 07/08/2014		Bond Future	1	3,600,000	0.00 Member	Sell
13:42:06	R2023	On 07/08/2014		Bond Future	1	3,600,000	3,681.18 Member	Buy
13:47:54	R2023	On 07/08/2014		Bond Future	1	100,000,000	0.00 Client	Sell
13:47:54	R2023	On 07/08/2014		Bond Future	1	100,000,000	102,382.91 Member	Buy
14:03:55	R2023	On 07/08/2014		Bond Future	1	3,600,000	0.00 Client	Sell
14:03:55	R2023	On 07/08/2014		Bond Future	1	3,600,000	3,681.18 Member	Buy
Total for R2023 Bond Future					15	500,800,000	256,368.63	
13:14:29	R209	On 07/08/2014		Bond Future	1	3,000,000	0.00 Client	Sell
13:14:29	R209	On 07/08/2014		Bond Future	1	3,000,000	2,356.16 Member	Buy
Total for R209 Bond Future					2	6,000,000	2,356.16	
Grand Total for all Instruments					27	512,960,000	299,247.66	