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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/08/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
14:15:17	GOVI	On 06/11/2014			GOVI	1	20,000	9,435.66	Member	Buy
14:15:17	GOVI	On 06/11/2014			GOVI	1	20,000	0.00	Client	Sell
Total for GOVI GOVI						2	40,000	9,435.66		
16:30:40	IGOV	On 06/11/2014			Index Future	1	20,000	0.00	Client	Sell
16:30:40	IGOV	On 06/11/2014			Index Future	1	20,000	4,387.16	Member	Buy
Total for IGOV Index Future						2	40,000	4,387.16		
10:54:41	R186	On 06/11/2014	8.60	Put	Bond Future	1	3,000,000	0.00	Member	Sell
10:54:41	R186	On 06/11/2014	7.70	Call	Bond Future	1	50,000,000	0.00	Member	Sell
10:54:41	R186	On 06/11/2014	8.30	Put	Bond Future	1	3,000,000	0.23	Member	Buy
10:54:41	R186	On 06/11/2014	8.60	Put	Bond Future	1	3,000,000	0.08	Member	Buy
10:54:41	R186	On 06/11/2014	7.70	Call	Bond Future	1	50,000,000	3.74	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
10:54:41	R186	On 06/11/2014	8.30	Put	Bond Future	1	3,000,000	0.00	Member	Sell
10:59:24	R186	On 06/11/2014	8.60	Put	Bond Future	1	3,000,000	0.08	Member	Buy
10:59:24	R186	On 06/11/2014	8.60	Put	Bond Future	1	3,000,000	0.00	Client	Sell
10:59:39	R186	On 06/11/2014	7.70	Call	Bond Future	1	50,000,000	3.69	Member	Buy
10:59:39	R186	On 06/11/2014	7.70	Call	Bond Future	1	50,000,000	0.00	Client	Sell
10:59:52	R186	On 06/11/2014	8.30	Put	Bond Future	1	3,000,000	0.00	Member	Sell
10:59:52	R186	On 06/11/2014	8.30	Put	Bond Future	1	3,000,000	0.24	Client	Buy
11:28:29	R186	On 06/11/2014			Bond Future	1	500,000	615.50	Client	Buy
11:28:29	R186	On 06/11/2014			Bond Future	1	500,000	0.00	Client	Sell
15:21:18	R186	On 06/11/2014			Bond Future	1	20,000,000	24,520.96	Member	Buy
15:21:18	R186	On 06/11/2014			Bond Future	1	5,000,000	6,163.24	Member	Buy
15:21:18	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
15:21:18	R186	On 06/11/2014			Bond Future	1	20,000,000	0.00	Member	Sell
Total for R186 Bond Future						18	275,000,000	31,307.77		
15:26:31	R204	On 06/11/2014			Bond Future	1	50,000,000	53,155.29	Member	Buy
15:26:31	R204	On 06/11/2014			Bond Future	1	50,000,000	0.00	Member	Sell
Total for R204 Bond Future						2	100,000,000	53,155.29		
13:19:37	R214	On 06/11/2014			Bond Future	1	33,000,000	25,835.29	Member	Buy
13:19:37	R214	On 06/11/2014			Bond Future	1	22,000,000	0.00	Member	Sell
13:58:25	R214	On 06/11/2014			Bond Future	1	6,700,000	0.00	Member	Sell
13:58:25	R214	On 06/11/2014			Bond Future	1	6,700,000	5,245.35	Member	Buy
13:58:25	R214	On 06/11/2014			Bond Future	1	300,000	0.00	Member	Sell
13:58:25	R214	On 06/11/2014			Bond Future	1	4,000,000	0.00	Member	Sell
13:58:25	R214	On 06/11/2014			Bond Future	1	300,000	234.87	Member	Buy
13:58:25	R214	On 06/11/2014			Bond Future	1	22,000,000	17,223.53	Member	Buy
13:58:25	R214	On 06/11/2014			Bond Future	1	6,700,000	0.00	Client	Sell
13:58:25	R214	On 06/11/2014			Bond Future	1	4,000,000	0.00	Client	Sell
13:58:25	R214	On 06/11/2014			Bond Future	1	300,000	0.00	Client	Sell
13:58:25	R214	On 06/11/2014			Bond Future	1	22,000,000	0.00	Client	Sell
13:58:25	R214	On 06/11/2014			Bond Future	1	4,000,000	3,131.55	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
	Total for R214 Bond Future				13	132,000,000	51,670.59	
	Grand Total for all Instruments				37	507,080,000	149,956.46	