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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/06/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
11:40:24	R186	On 07/08/2014		Bond Future	1	100,000,000	0.00 Member	Sell
11:40:24	R186	On 07/08/2014		Bond Future	1	100,000,000	117,511.66 Member	Buy
12:27:57	R186	On 07/08/2014		Bond Future	1	100,000,000	0.00 Member	Sell
12:27:57	R186	On 07/08/2014		Bond Future	1	100,000,000	117,511.66 Client	Buy
16:26:03	R186	On 07/08/2014		Bond Future	1	1,400,000	0.00 Member	Sell
16:26:03	R186	On 07/08/2014		Bond Future	1	9,000,000	10,572.41 Member	Buy
16:29:12	R186	On 07/08/2014		Bond Future	1	4,100,000	0.00 Client	Sell
16:29:12	R186	On 07/08/2014		Bond Future	1	1,400,000	0.00 Client	Sell
16:29:12	R186	On 07/08/2014		Bond Future	1	1,800,000	2,114.48 Member	Buy
16:29:12	R186	On 07/08/2014		Bond Future	1	1,700,000	0.00 Client	Sell
16:29:12	R186	On 07/08/2014		Bond Future	1	4,100,000	0.00 Member	Sell
16:29:12	R186	On 07/08/2014		Bond Future	1	1,700,000	1,997.01 Member	Buy
16:29:12	R186	On 07/08/2014		Bond Future	1	1,700,000	0.00 Member	Sell
16:29:12	R186	On 07/08/2014		Bond Future	1	1,800,000	0.00 Member	Sell
16:29:12	R186	On 07/08/2014		Bond Future	1	1,800,000	0.00 Client	Sell
16:29:12	R186	On 07/08/2014		Bond Future	1	1,400,000	1,644.60 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:29:12	R186	On 07/08/2014			Bond Future	1	4,100,000	4,816.32	Member	Buy
<b>Total for R186 Bond Future</b>						<b>17</b>	<b>436,000,000</b>	<b>256,168.13</b>		
16:41:44	R204	On 07/08/2014			Bond Future	1	20,000,000	0.00	Member	Sell
16:41:44	R204	On 07/08/2014			Bond Future	1	20,000,000	20,471.52	Member	Buy
16:47:40	R204	On 07/08/2014			Bond Future	1	20,000,000	20,471.52	Client	Buy
16:47:40	R204	On 07/08/2014			Bond Future	1	20,000,000	0.00	Member	Sell
<b>Total for R204 Bond Future</b>						<b>4</b>	<b>80,000,000</b>	<b>40,943.04</b>		
16:41:44	R213	On 07/08/2014			Bond Future	1	5,000,000	0.00	Member	Sell
16:41:44	R213	On 07/08/2014			Bond Future	1	5,000,000	4,333.30	Member	Buy
16:47:30	R213	On 07/08/2014			Bond Future	1	5,000,000	0.00	Member	Sell
16:47:30	R213	On 07/08/2014			Bond Future	1	5,000,000	4,333.30	Client	Buy
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>20,000,000</b>	<b>8,666.60</b>		
10:58:08	R214	On 06/11/2014	9.80	Put	Bond Future	1	34,000,000	7.37	Member	Buy
10:58:08	R214	On 06/11/2014	9.20	Call	Bond Future	1	34,000,000	0.00	Member	Sell
10:58:08	R214	On 06/11/2014	9.20	Call	Bond Future	1	34,000,000	12.10	Client	Buy
10:58:08	R214	On 06/11/2014	9.80	Put	Bond Future	1	34,000,000	0.00	Client	Sell
11:01:15	R214	On 06/11/2014	9.20	Call	Bond Future	1	34,000,000	12.10	Member	Buy
11:01:15	R214	On 06/11/2014	9.20	Call	Bond Future	1	34,000,000	0.00	Client	Sell
11:04:34	R214	On 06/11/2014	9.20	Call	Bond Future	1	34,000,000	0.00	Member	Sell
11:04:34	R214	On 06/11/2014	9.20	Call	Bond Future	1	34,000,000	12.13	Client	Buy
<b>Total for R214 Bond Future</b>						<b>8</b>	<b>272,000,000</b>	<b>43.71</b>		
<b>Grand Total for all Instruments</b>						<b>33</b>	<b>808,000,000</b>	<b>305,821.48</b>		