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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/08/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
8:18:22	GOVI	On 06/11/2014		GOVI	1	30,000	13,893.45	Member	Buy
8:18:22	GOVI	On 06/11/2014		GOVI	1	30,000	0.00	Member	Sell
8:36:07	GOVI	On 06/11/2014		GOVI	1	30,000	13,893.54	Member	Buy
8:36:07	GOVI	On 06/11/2014		GOVI	1	30,000	0.00	Member	Sell
8:49:16	GOVI	On 06/11/2014		GOVI	1	30,000	13,893.54	Client	Buy
8:49:16	GOVI	On 06/11/2014		GOVI	1	30,000	0.00	Member	Sell
<b>Total for GOVI GOVI</b>					<b>6</b>	<b>180,000</b>	<b>41,680.53</b>		
12:22:02	R186	On 06/11/2014		Bond Future	1	15,000,000	17,973.81	Client	Buy
12:22:02	R186	On 06/11/2014		Bond Future	1	15,000,000	0.00	Member	Sell
13:03:09	R186	On 06/11/2014		Bond Future	1	7,000,000	8,435.53	Client	Buy
13:03:09	R186	On 06/11/2014		Bond Future	1	7,000,000	0.00	Member	Sell
15:23:30	R186	On 06/11/2014		Bond Future	1	20,000,000	24,064.61	Member	Buy
15:23:30	R186	On 06/11/2014		Bond Future	1	20,000,000	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
15:37:54	R186	On 06/11/2014			Bond Future	1	20,000,000	0.00	Client	Sell
15:37:54	R186	On 06/11/2014			Bond Future	1	20,000,000	24,064.01	Member	Buy
17:15:54	R186	On 06/11/2014			Bond Future	1	15,000,000	0.00	Member	Sell
17:15:54	R186	On 06/11/2014			Bond Future	1	15,000,000	18,048.46	Member	Buy
<b>Total for R186 Bond Future</b>						<b>10</b>	<b>154,000,000</b>	<b>92,586.42</b>		
11:33:58	R2044	On 06/11/2014			Bond Future	1	8,000,000	0.00	Member	Sell
11:33:58	R2044	On 06/11/2014			Bond Future	1	5,900,000	5,840.89	Member	Buy
11:39:36	R2044	On 06/11/2014			Bond Future	1	2,100,000	2,078.96	Member	Buy
11:39:36	R2044	On 06/11/2014			Bond Future	1	2,100,000	0.00	Member	Sell
11:39:36	R2044	On 06/11/2014			Bond Future	1	5,900,000	5,840.89	Client	Buy
11:39:36	R2044	On 06/11/2014			Bond Future	1	2,100,000	2,078.96	Client	Buy
11:39:36	R2044	On 06/11/2014			Bond Future	1	5,900,000	0.00	Member	Sell
<b>Total for R2044 Bond Future</b>						<b>7</b>	<b>32,000,000</b>	<b>15,839.69</b>		
11:49:03	R209	On 06/11/2014			Bond Future	1	15,500,000	0.00	Member	Sell
11:49:03	R209	On 06/11/2014			Bond Future	1	500,000	376.83	Member	Buy
11:58:47	R209	On 06/11/2014			Bond Future	1	15,000,000	11,304.98	Member	Buy
11:58:47	R209	On 06/11/2014			Bond Future	1	15,000,000	11,304.98	Client	Buy
11:58:47	R209	On 06/11/2014			Bond Future	1	500,000	0.00	Member	Sell
11:58:47	R209	On 06/11/2014			Bond Future	1	15,000,000	0.00	Member	Sell
11:58:47	R209	On 06/11/2014			Bond Future	1	500,000	376.83	Client	Buy
<b>Total for R209 Bond Future</b>						<b>7</b>	<b>62,000,000</b>	<b>23,363.63</b>		
<b>Grand Total for all Instruments</b>						<b>30</b>	<b>248,180,000</b>	<b>173,470.28</b>		