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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/07/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:03:27	GOVI	On 07/08/2014		GOVI	1	30,000	13,602.12	Member	Buy
10:03:27	GOVI	On 07/08/2014		GOVI	1	30,000	0.00	Member	Sell
10:08:16	GOVI	On 07/08/2014		GOVI	1	30,000	13,609.62	Member	Buy
10:08:16	GOVI	On 07/08/2014		GOVI	1	30,000	0.00	Member	Sell
10:48:20	GOVI	On 07/08/2014		GOVI	1	30,000	13,609.62	Client	Buy
10:48:20	GOVI	On 07/08/2014		GOVI	1	30,000	0.00	Member	Sell
<b>Total for GOVI GOVI</b>					<b>6</b>	<b>180,000</b>	<b>40,821.36</b>		
8:42:13	R186	On 07/08/2014		Bond Future	1	100,000	0.00	Client	Sell
8:42:13	R186	On 07/08/2014		Bond Future	1	100,000	117.90	Client	Buy
<b>Total for R186 Bond Future</b>					<b>2</b>	<b>200,000</b>	<b>117.90</b>		
11:26:46	R2048	On 07/08/2014		Bond Future	1	9,000,000	9,021.23	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:26:46	R2048	On 07/08/2014			Bond Future	1	166,000,000	0.00	Member	Sell
11:56:17	R2048	On 06/11/2014			Bond Future	1	11,900,000	0.00	Member	Sell
11:56:17	R2048	On 06/11/2014			Bond Future	1	11,900,000	11,587.78	Member	Buy
13:58:42	R2048	On 06/11/2014			Bond Future	1	11,900,000	0.00	Member	Sell
13:58:42	R2048	On 06/11/2014			Bond Future	1	11,900,000	11,587.78	Client	Buy
14:02:45	R2048	On 07/08/2014			Bond Future	1	85,000,000	85,200.52	Member	Buy
14:02:45	R2048	On 07/08/2014			Bond Future	1	2,000,000	2,004.72	Member	Buy
14:02:45	R2048	On 07/08/2014			Bond Future	1	3,000,000	0.00	Member	Sell
14:02:45	R2048	On 07/08/2014			Bond Future	1	9,000,000	9,021.23	Client	Buy
14:02:45	R2048	On 07/08/2014			Bond Future	1	6,000,000	6,014.15	Member	Buy
14:02:45	R2048	On 07/08/2014			Bond Future	1	3,000,000	3,007.08	Member	Buy
14:02:45	R2048	On 07/08/2014			Bond Future	1	2,000,000	2,004.72	Member	Buy
14:02:45	R2048	On 07/08/2014			Bond Future	1	3,000,000	3,007.08	Client	Buy
14:02:45	R2048	On 07/08/2014			Bond Future	1	45,000,000	0.00	Member	Sell
14:02:45	R2048	On 07/08/2014			Bond Future	1	6,000,000	0.00	Member	Sell
14:02:45	R2048	On 07/08/2014			Bond Future	1	2,000,000	0.00	Member	Sell
14:02:45	R2048	On 07/08/2014			Bond Future	1	2,000,000	0.00	Member	Sell
14:02:45	R2048	On 07/08/2014			Bond Future	1	7,000,000	0.00	Member	Sell
14:02:45	R2048	On 07/08/2014			Bond Future	1	9,000,000	0.00	Member	Sell
14:02:45	R2048	On 07/08/2014			Bond Future	1	4,000,000	4,009.44	Client	Buy
14:02:45	R2048	On 07/08/2014			Bond Future	1	3,000,000	3,007.08	Client	Buy
14:02:45	R2048	On 07/08/2014			Bond Future	1	2,000,000	2,004.72	Client	Buy
14:02:45	R2048	On 07/08/2014			Bond Future	1	4,000,000	0.00	Member	Sell
14:02:45	R2048	On 07/08/2014			Bond Future	1	85,000,000	0.00	Member	Sell
14:02:45	R2048	On 07/08/2014			Bond Future	1	85,000,000	85,200.52	Client	Buy
14:02:45	R2048	On 07/08/2014			Bond Future	1	3,000,000	0.00	Member	Sell
14:02:45	R2048	On 07/08/2014			Bond Future	1	45,000,000	45,106.16	Client	Buy
14:02:45	R2048	On 07/08/2014			Bond Future	1	6,000,000	6,014.15	Client	Buy
14:02:45	R2048	On 07/08/2014			Bond Future	1	45,000,000	45,106.16	Member	Buy
14:02:45	R2048	On 07/08/2014			Bond Future	1	4,000,000	4,009.44	Member	Buy
14:02:45	R2048	On 07/08/2014			Bond Future	1	3,000,000	3,007.08	Member	Buy
14:02:45	R2048	On 07/08/2014			Bond Future	1	7,000,000	7,016.51	Member	Buy
14:02:45	R2048	On 07/08/2014			Bond Future	1	7,000,000	7,016.51	Client	Buy
14:02:45	R2048	On 07/08/2014			Bond Future	1	2,000,000	2,004.72	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
<b>Total for R2048 Bond Future</b>						<b>35</b>	<b>711,600,000</b>	<b>355,958.75</b>	
8:23:43	R214	On 07/08/2014			Bond Future	1	400,000	309.49 Client	Buy
8:23:43	R214	On 07/08/2014			Bond Future	1	400,000	0.00 Member	Sell
8:42:13	R214	On 07/08/2014			Bond Future	1	100,000	77.56 Client	Buy
8:42:13	R214	On 07/08/2014			Bond Future	1	100,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>						<b>4</b>	<b>1,000,000</b>	<b>387.05</b>	
<b>Grand Total for all Instruments</b>						<b>47</b>	<b>712,980,000</b>	<b>397,285.05</b>	