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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/10/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:15:13	GOVI	On 06/11/2014		GOVI	1	80,000	37,943.12	Client	Buy
10:15:13	GOVI	On 06/11/2014		GOVI	1	70,000	0.00	Member	Sell
11:18:17	GOVI	On 06/11/2014		GOVI	1	10,000	0.00	Member	Sell
11:18:17	GOVI	On 06/11/2014		GOVI	1	10,000	4,742.89	Member	Buy
11:18:17	GOVI	On 06/11/2014		GOVI	1	70,000	0.00	Client	Sell
11:18:17	GOVI	On 06/11/2014		GOVI	1	10,000	0.00	Client	Sell
11:18:17	GOVI	On 06/11/2014		GOVI	1	70,000	33,200.23	Member	Buy
12:08:00	GOVI	On 06/11/2014		GOVI	1	120,000	56,914.68	Client	Buy
12:08:00	GOVI	On 06/11/2014		GOVI	1	120,000	0.00	Client	Sell
<b>Total for GOVI GOVI</b>					<b>9</b>	<b>560,000</b>	<b>132,800.92</b>		
11:17:48	R186	On 05/02/2015		Bond Future	1	20,000,000	24,043.17	Member	Buy
11:17:48	R186	On 05/02/2015		Bond Future	1	20,000,000	0.00	Member	Sell
11:19:55	R186	On 05/02/2015		Bond Future	1	800,000	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
11:19:55	R186	On 05/02/2015			Bond Future	1	20,000,000	24,042.58	Member	Buy
12:18:19	R186	On 06/11/2014			Bond Future	1	20,000,000	0.00	Member	Sell
12:18:19	R186	On 06/11/2014			Bond Future	1	20,000,000	24,839.90	Member	Buy
12:44:16	R186	On 06/11/2014			Bond Future	1	20,000,000	0.00	Member	Sell
12:44:16	R186	On 06/11/2014			Bond Future	1	20,000,000	24,839.90	Client	Buy
12:48:27	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00	Member	Sell
12:48:27	R186	On 05/02/2015			Bond Future	1	3,200,000	0.00	Client	Sell
12:48:27	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00	Client	Sell
12:48:27	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00	Client	Sell
12:48:27	R186	On 05/02/2015			Bond Future	1	2,500,000	3,005.32	Member	Buy
12:48:27	R186	On 05/02/2015			Bond Future	1	4,600,000	0.00	Client	Sell
12:48:27	R186	On 05/02/2015			Bond Future	1	100,000	120.21	Member	Buy
12:48:27	R186	On 05/02/2015			Bond Future	1	3,200,000	3,846.81	Member	Buy
12:48:27	R186	On 05/02/2015			Bond Future	1	200,000	240.43	Member	Buy
12:48:27	R186	On 05/02/2015			Bond Future	1	1,800,000	0.00	Client	Sell
12:48:27	R186	On 05/02/2015			Bond Future	1	800,000	0.00	Client	Sell
12:48:27	R186	On 05/02/2015			Bond Future	1	1,800,000	2,163.83	Member	Buy
12:48:27	R186	On 05/02/2015			Bond Future	1	3,400,000	4,087.24	Member	Buy
12:48:27	R186	On 05/02/2015			Bond Future	1	900,000	1,081.92	Member	Buy
12:48:27	R186	On 05/02/2015			Bond Future	1	2,500,000	3,005.32	Member	Buy
12:48:27	R186	On 05/02/2015			Bond Future	1	900,000	0.00	Client	Sell
12:48:27	R186	On 05/02/2015			Bond Future	1	1,800,000	0.00	Member	Sell
12:48:27	R186	On 05/02/2015			Bond Future	1	3,400,000	0.00	Member	Sell
12:48:27	R186	On 05/02/2015			Bond Future	1	800,000	961.70	Member	Buy
12:48:27	R186	On 05/02/2015			Bond Future	1	3,400,000	0.00	Client	Sell
12:48:27	R186	On 05/02/2015			Bond Future	1	200,000	0.00	Client	Sell
12:48:27	R186	On 05/02/2015			Bond Future	1	100,000	0.00	Client	Sell
12:48:27	R186	On 05/02/2015			Bond Future	1	3,200,000	0.00	Member	Sell
12:48:27	R186	On 05/02/2015			Bond Future	1	900,000	0.00	Member	Sell
12:48:27	R186	On 05/02/2015			Bond Future	1	4,600,000	0.00	Member	Sell
12:48:27	R186	On 05/02/2015			Bond Future	1	200,000	0.00	Member	Sell
12:48:27	R186	On 05/02/2015			Bond Future	1	100,000	0.00	Member	Sell
12:48:27	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00	Member	Sell
12:48:27	R186	On 05/02/2015			Bond Future	1	4,600,000	5,529.79	Member	Buy
16:03:52	R186	On 06/11/2014			Bond Future	1	4,000,000	4,964.72	Member	Buy
16:03:52	R186	On 06/11/2014			Bond Future	1	4,000,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>39</b>	<b>208,000,000</b>	<b>126,772.85</b>	
9:48:26	R2023	On 06/11/2014			Bond Future	1	18,000,000	18,340.71 Member	Buy
9:48:26	R2023	On 06/11/2014			Bond Future	1	18,000,000	0.00 Member	Sell
14:27:17	R2023	On 06/11/2014			Bond Future	1	18,000,000	0.00 Member	Sell
14:27:17	R2023	On 06/11/2014			Bond Future	1	18,000,000	18,340.71 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>72,000,000</b>	<b>36,681.42</b>	
10:28:16	R2030	On 06/11/2014			Bond Future	1	200,000	0.00 Client	Sell
10:28:16	R2030	On 06/11/2014			Bond Future	1	200,000	198.98 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>400,000</b>	<b>198.98</b>	
16:03:52	R2037	On 06/11/2014			Bond Future	1	4,000,000	4,055.03 Member	Buy
16:03:52	R2037	On 06/11/2014			Bond Future	1	4,000,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>8,000,000</b>	<b>4,055.03</b>	
<b>Grand Total for all Instruments</b>						<b>56</b>	<b>288,960,000</b>	<b>300,509.20</b>	