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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/05/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
13:30:11	ALBI	On 08/05/2014		Index Future	1	830,000	368,593.87	Client	Buy
13:30:11	ALBI	On 07/08/2014		Index Future	1	830,000	0.00	Client	Sell
13:30:11	ALBI	On 07/08/2014		Index Future	1	830,000	374,178.11	Client	Buy
13:30:11	ALBI	On 08/05/2014		Index Future	1	830,000	0.00	Client	Sell
Total for ALBI Index Future					4	3,320,000	742,771.98		
13:41:19	GOVI	On 06/11/2014		GOVI	1	20,000	0.00	Client	Sell
13:41:19	GOVI	On 06/11/2014		GOVI	1	20,000	9,162.32	Client	Buy
13:42:02	GOVI	On 06/11/2014		GOVI	1	260,000	0.00	Client	Sell
13:42:02	GOVI	On 08/05/2014		GOVI	1	260,000	115,453.52	Client	Buy
13:42:02	GOVI	On 08/05/2014		GOVI	1	260,000	0.00	Client	Sell
13:42:02	GOVI	On 06/11/2014		GOVI	1	260,000	119,110.16	Client	Buy
17:20:48	GOVI	On 07/08/2014		GOVI	1	760,000	0.00	Client	Sell
17:20:48	GOVI	On 08/05/2014		GOVI	1	760,000	337,560.84	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
17:20:48	GOVI	On 08/05/2014			GOVI	1	760,000	0.00	Member	Sell
17:20:48	GOVI	On 07/08/2014			GOVI	1	760,000	342,674.88	Member	Buy
17:33:49	GOVI	On 08/05/2014			GOVI	1	90,000	39,972.96	Client	Buy
17:33:49	GOVI	On 08/05/2014			GOVI	1	90,000	0.00	Member	Sell
17:41:45	GOVI	On 08/05/2014			GOVI	1	760,000	0.00	Member	Sell
17:41:45	GOVI	On 08/05/2014			GOVI	1	760,000	337,560.84	Member	Buy
17:41:54	GOVI	On 07/08/2014			GOVI	1	760,000	342,677.16	Member	Buy
17:41:54	GOVI	On 07/08/2014			GOVI	1	760,000	0.00	Member	Sell
17:42:03	GOVI	On 08/05/2014			GOVI	1	90,000	0.00	Member	Sell
17:42:03	GOVI	On 08/05/2014			GOVI	1	90,000	39,972.96	Member	Buy
17:47:27	GOVI	On 08/05/2014			GOVI	1	760,000	337,560.84	Member	Buy
17:47:27	GOVI	On 08/05/2014			GOVI	1	760,000	0.00	Client	Sell
17:48:00	GOVI	On 07/08/2014			GOVI	1	760,000	342,677.16	Client	Buy
17:48:00	GOVI	On 07/08/2014			GOVI	1	760,000	0.00	Member	Sell
17:48:09	GOVI	On 08/05/2014			GOVI	1	90,000	0.00	Client	Sell
17:48:09	GOVI	On 08/05/2014			GOVI	1	90,000	39,972.96	Member	Buy
Total for GOVI GOVI						24	10,740,000	2,404,356.60		
13:30:11	IGOV	On 08/05/2014			Index Future	1	230,000	48,264.81	Client	Buy
13:30:11	IGOV	On 07/08/2014			Index Future	1	230,000	0.00	Client	Sell
13:30:11	IGOV	On 07/08/2014			Index Future	1	230,000	49,005.18	Client	Buy
13:30:11	IGOV	On 08/05/2014			Index Future	1	230,000	0.00	Client	Sell
13:34:25	IGOV	On 06/11/2014			Index Future	1	20,000	0.00	Client	Sell
13:34:25	IGOV	On 06/11/2014			Index Future	1	20,000	4,338.00	Client	Buy
13:39:41	IGOV	On 08/05/2014			Index Future	1	840,000	176,473.92	Client	Buy
13:39:41	IGOV	On 06/11/2014			Index Future	1	840,000	0.00	Client	Sell
13:39:41	IGOV	On 06/11/2014			Index Future	1	840,000	182,196.00	Client	Buy
13:39:41	IGOV	On 08/05/2014			Index Future	1	840,000	0.00	Client	Sell
Total for IGOV Index Future						10	4,320,000	460,277.91		
10:44:54	R186	On 07/08/2014			Bond Future	1	24,500,000	28,630.57	Member	Buy
10:44:54	R186	On 07/08/2014			Bond Future	1	24,500,000	0.00	Member	Sell
15:46:43	R186	On 07/08/2014			Bond Future	1	24,500,000	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
15:46:43	R186	On 07/08/2014			Bond Future	1	24,500,000	28,630.57	Client	Buy
16:20:26	R186	On 07/08/2014			Bond Future	1	72,000,000	0.00	Member	Sell
16:20:26	R186	On 07/08/2014			Bond Future	1	700,000	821.97	Member	Buy
16:28:14	R186	On 07/08/2014			Bond Future	1	6,100,000	7,162.84	Member	Buy
16:28:14	R186	On 07/08/2014			Bond Future	1	6,100,000	7,162.84	Client	Buy
16:28:14	R186	On 07/08/2014			Bond Future	1	6,100,000	0.00	Member	Sell
16:28:15	R186	On 07/08/2014			Bond Future	1	2,300,000	2,700.74	Client	Buy
16:28:15	R186	On 07/08/2014			Bond Future	1	2,000,000	0.00	Member	Sell
16:28:15	R186	On 07/08/2014			Bond Future	1	54,000,000	63,408.75	Client	Buy
16:28:15	R186	On 07/08/2014			Bond Future	1	5,800,000	6,810.57	Member	Buy
16:28:15	R186	On 07/08/2014			Bond Future	1	700,000	821.97	Client	Buy
16:28:15	R186	On 07/08/2014			Bond Future	1	5,800,000	0.00	Member	Sell
16:28:15	R186	On 07/08/2014			Bond Future	1	2,300,000	0.00	Member	Sell
16:28:15	R186	On 07/08/2014			Bond Future	1	200,000	0.00	Member	Sell
16:28:15	R186	On 07/08/2014			Bond Future	1	200,000	234.85	Member	Buy
16:28:15	R186	On 07/08/2014			Bond Future	1	54,000,000	63,408.75	Member	Buy
16:28:15	R186	On 07/08/2014			Bond Future	1	900,000	1,056.81	Member	Buy
16:28:15	R186	On 07/08/2014			Bond Future	1	2,000,000	2,348.47	Member	Buy
16:28:15	R186	On 07/08/2014			Bond Future	1	2,300,000	2,700.74	Member	Buy
16:28:15	R186	On 07/08/2014			Bond Future	1	700,000	0.00	Member	Sell
16:28:15	R186	On 07/08/2014			Bond Future	1	900,000	0.00	Member	Sell
16:28:15	R186	On 07/08/2014			Bond Future	1	5,800,000	6,810.57	Client	Buy
16:28:15	R186	On 07/08/2014			Bond Future	1	54,000,000	0.00	Member	Sell
16:28:15	R186	On 07/08/2014			Bond Future	1	900,000	1,056.81	Client	Buy
16:28:15	R186	On 07/08/2014			Bond Future	1	2,000,000	2,348.47	Client	Buy
16:28:15	R186	On 07/08/2014			Bond Future	1	200,000	234.85	Client	Buy
Total for R186 Bond Future						29	386,000,000	226,351.14		
11:07:36	R204	On 07/08/2014			Bond Future	1	150,500,000	152,910.45	Member	Buy
11:07:36	R204	On 07/08/2014			Bond Future	1	3,100,000	0.00	Member	Sell
11:56:55	R204	On 07/08/2014			Bond Future	1	21,200,000	0.00	Member	Sell
11:56:55	R204	On 07/08/2014			Bond Future	1	63,900,000	0.00	Member	Sell
11:56:55	R204	On 07/08/2014			Bond Future	1	27,400,000	0.00	Member	Sell
11:56:55	R204	On 07/08/2014			Bond Future	1	14,700,000	0.00	Member	Sell
11:56:55	R204	On 07/08/2014			Bond Future	1	2,000,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:56:55	R204	On 07/08/2014			Bond Future	1	63,900,000	0.00	Client	Sell
11:56:55	R204	On 07/08/2014			Bond Future	1	3,900,000	0.00	Client	Sell
11:56:55	R204	On 07/08/2014			Bond Future	1	3,800,000	0.00	Client	Sell
11:56:55	R204	On 07/08/2014			Bond Future	1	10,500,000	0.00	Client	Sell
11:56:55	R204	On 07/08/2014			Bond Future	1	14,700,000	0.00	Client	Sell
11:56:55	R204	On 07/08/2014			Bond Future	1	21,200,000	0.00	Client	Sell
11:56:55	R204	On 07/08/2014			Bond Future	1	27,400,000	0.00	Client	Sell
11:56:55	R204	On 07/08/2014			Bond Future	1	14,700,000	14,935.44	Member	Buy
11:56:55	R204	On 07/08/2014			Bond Future	1	3,800,000	3,860.86	Member	Buy
11:56:55	R204	On 07/08/2014			Bond Future	1	10,500,000	0.00	Member	Sell
11:56:55	R204	On 07/08/2014			Bond Future	1	3,900,000	0.00	Member	Sell
11:56:55	R204	On 07/08/2014			Bond Future	1	21,200,000	21,539.55	Member	Buy
11:56:55	R204	On 07/08/2014			Bond Future	1	3,900,000	3,962.46	Member	Buy
11:56:55	R204	On 07/08/2014			Bond Future	1	3,100,000	3,149.65	Member	Buy
11:56:55	R204	On 07/08/2014			Bond Future	1	27,400,000	27,838.85	Member	Buy
11:56:55	R204	On 07/08/2014			Bond Future	1	10,500,000	10,668.17	Member	Buy
11:56:55	R204	On 07/08/2014			Bond Future	1	63,900,000	64,923.44	Member	Buy
11:56:55	R204	On 07/08/2014			Bond Future	1	3,100,000	0.00	Client	Sell
11:56:55	R204	On 07/08/2014			Bond Future	1	2,000,000	2,032.03	Member	Buy
11:56:55	R204	On 07/08/2014			Bond Future	1	2,000,000	0.00	Member	Sell
11:56:55	R204	On 07/08/2014			Bond Future	1	3,800,000	0.00	Member	Sell
Total for R204 Bond Future						28	602,000,000	305,820.91		
14:01:36	R209	On 07/08/2014			Bond Future	1	300,000	227.58	Client	Buy
14:01:36	R209	On 07/08/2014			Bond Future	1	300,000	0.00	Member	Sell
Total for R209 Bond Future						2	600,000	227.58		
10:44:54	R213	On 07/08/2014			Bond Future	1	26,200,000	22,623.28	Member	Buy
10:44:54	R213	On 07/08/2014			Bond Future	1	26,200,000	0.00	Member	Sell
14:01:36	R213	On 07/08/2014			Bond Future	1	300,000	259.28	Client	Buy
14:01:36	R213	On 07/08/2014			Bond Future	1	300,000	0.00	Member	Sell
15:46:24	R213	On 07/08/2014			Bond Future	1	26,200,000	22,623.28	Client	Buy
15:46:24	R213	On 07/08/2014			Bond Future	1	26,200,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
	Total for R213 Bond Future				6	105,400,000	45,505.84	
	Grand Total for all Instruments				103	1,112,380,000	4,185,311.96	