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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/05/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:09:05	GOVI	On 07/08/2014		GOVI	1	10,000	0.00	Member	Sell
12:09:05	GOVI	On 07/08/2014		GOVI	1	10,000	4,538.22	Client	Buy
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>20,000</b>	<b>4,538.22</b>		
9:56:00	R186	On 07/08/2014		Bond Future	1	100,000,000	118,765.32	Member	Buy
9:56:00	R186	On 07/08/2014		Bond Future	1	100,000,000	0.00	Member	Sell
10:01:51	R186	On 07/08/2014		Bond Future	1	100,000,000	0.00	Member	Sell
10:01:51	R186	On 07/08/2014		Bond Future	1	100,000,000	118,765.32	Client	Buy
12:36:31	R186	On 07/08/2014		Bond Future	1	287,200,000	0.00	Member	Sell
12:36:31	R186	On 07/08/2014		Bond Future	1	62,300,000	73,874.62	Member	Buy
12:54:58	R186	On 07/08/2014		Bond Future	1	20,000,000	23,713.97	Member	Buy
12:54:58	R186	On 07/08/2014		Bond Future	1	20,000,000	0.00	Member	Sell
13:13:25	R186	On 07/08/2014		Bond Future	1	62,300,000	0.00	Member	Sell
13:13:25	R186	On 07/08/2014		Bond Future	1	76,700,000	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
13:13:25	R186	On 07/08/2014			Bond Future	1	17,600,000	20,869.88	Client	Buy
13:13:25	R186	On 07/08/2014			Bond Future	1	5,300,000	0.00	Member	Sell
13:13:25	R186	On 07/08/2014			Bond Future	1	13,900,000	0.00	Member	Sell
13:13:25	R186	On 07/08/2014			Bond Future	1	64,400,000	0.00	Member	Sell
13:13:25	R186	On 07/08/2014			Bond Future	1	9,300,000	11,027.83	Client	Buy
13:13:25	R186	On 07/08/2014			Bond Future	1	17,600,000	20,869.88	Member	Buy
13:13:25	R186	On 07/08/2014			Bond Future	1	64,400,000	76,364.77	Member	Buy
13:13:25	R186	On 07/08/2014			Bond Future	1	9,300,000	11,027.83	Member	Buy
13:13:25	R186	On 07/08/2014			Bond Future	1	13,900,000	16,482.46	Member	Buy
13:13:25	R186	On 07/08/2014			Bond Future	1	5,300,000	6,284.68	Member	Buy
13:13:25	R186	On 07/08/2014			Bond Future	1	64,400,000	76,364.77	Client	Buy
13:13:25	R186	On 07/08/2014			Bond Future	1	5,300,000	6,284.68	Client	Buy
13:13:25	R186	On 07/08/2014			Bond Future	1	76,700,000	90,949.97	Client	Buy
13:13:25	R186	On 07/08/2014			Bond Future	1	20,600,000	24,427.24	Client	Buy
13:13:25	R186	On 07/08/2014			Bond Future	1	62,300,000	73,874.62	Client	Buy
13:13:25	R186	On 07/08/2014			Bond Future	1	17,100,000	20,276.98	Member	Buy
13:13:25	R186	On 07/08/2014			Bond Future	1	76,700,000	90,949.97	Member	Buy
13:13:25	R186	On 07/08/2014			Bond Future	1	20,600,000	24,427.24	Member	Buy
13:13:25	R186	On 07/08/2014			Bond Future	1	17,100,000	0.00	Member	Sell
13:13:25	R186	On 07/08/2014			Bond Future	1	20,600,000	0.00	Member	Sell
13:13:25	R186	On 07/08/2014			Bond Future	1	17,600,000	0.00	Member	Sell
13:13:25	R186	On 07/08/2014			Bond Future	1	17,100,000	20,276.98	Client	Buy
13:13:25	R186	On 07/08/2014			Bond Future	1	13,900,000	16,482.46	Client	Buy
13:13:25	R186	On 07/08/2014			Bond Future	1	9,300,000	0.00	Member	Sell
14:27:19	R186	On 07/08/2014			Bond Future	1	11,500,000	13,605.52	Member	Buy
14:27:19	R186	On 07/08/2014			Bond Future	1	6,500,000	7,690.07	Member	Buy
14:27:19	R186	On 07/08/2014			Bond Future	1	11,500,000	0.00	Client	Sell
14:27:19	R186	On 07/08/2014			Bond Future	1	6,500,000	0.00	Client	Sell
17:10:34	R186	On 07/08/2014			Bond Future	1	40,000,000	47,427.95	Member	Buy
17:10:34	R186	On 07/08/2014			Bond Future	1	40,000,000	0.00	Member	Sell
<b>Total for R186 Bond Future</b>						<b>40</b>	<b>1,704,800,000</b>	<b>1,011,085.01</b>		
14:40:21	R2023	On 07/08/2014			Bond Future	1	55,000,000	0.00	Member	Sell
14:40:21	R2023	On 07/08/2014			Bond Future	1	55,000,000	55,425.82	Member	Buy
14:46:32	R2023	On 07/08/2014			Bond Future	1	55,000,000	55,425.82	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
14:46:32	R2023	On 07/08/2014			Bond Future	1	55,000,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>220,000,000</b>	<b>110,851.64</b>	
16:45:22	R204	On 07/08/2014			Bond Future	1	7,900,000	0.00 Client	Sell
16:45:22	R204	On 07/08/2014			Bond Future	1	7,900,000	8,089.48 Member	Buy
<b>Total for R204 Bond Future</b>						<b>2</b>	<b>15,800,000</b>	<b>8,089.48</b>	
9:56:00	R208	On 07/08/2014			Bond Future	1	3,200,000	3,093.31 Member	Buy
9:56:00	R208	On 07/08/2014			Bond Future	1	198,300,000	0.00 Member	Sell
10:04:43	R208	On 07/08/2014			Bond Future	1	25,800,000	0.00 Member	Sell
10:04:43	R208	On 07/08/2014			Bond Future	1	33,800,000	0.00 Member	Sell
10:04:43	R208	On 07/08/2014			Bond Future	1	17,500,000	16,916.55 Client	Buy
10:04:43	R208	On 07/08/2014			Bond Future	1	25,800,000	24,939.83 Client	Buy
10:04:43	R208	On 07/08/2014			Bond Future	1	3,500,000	3,383.31 Client	Buy
10:04:43	R208	On 07/08/2014			Bond Future	1	36,200,000	0.00 Member	Sell
10:04:43	R208	On 07/08/2014			Bond Future	1	25,800,000	24,939.83 Member	Buy
10:04:43	R208	On 07/08/2014			Bond Future	1	1,900,000	1,836.65 Member	Buy
10:04:43	R208	On 07/08/2014			Bond Future	1	36,200,000	34,993.10 Client	Buy
10:04:43	R208	On 07/08/2014			Bond Future	1	36,200,000	34,993.10 Member	Buy
10:04:43	R208	On 07/08/2014			Bond Future	1	3,500,000	3,383.31 Member	Buy
10:04:43	R208	On 07/08/2014			Bond Future	1	1,900,000	1,836.65 Client	Buy
10:04:43	R208	On 07/08/2014			Bond Future	1	33,800,000	32,673.11 Client	Buy
10:04:43	R208	On 07/08/2014			Bond Future	1	17,500,000	16,916.55 Member	Buy
10:04:43	R208	On 07/08/2014			Bond Future	1	33,800,000	32,673.11 Member	Buy
10:04:43	R208	On 07/08/2014			Bond Future	1	1,900,000	0.00 Member	Sell
10:04:43	R208	On 07/08/2014			Bond Future	1	3,500,000	0.00 Member	Sell
10:04:43	R208	On 07/08/2014			Bond Future	1	17,500,000	0.00 Member	Sell
10:04:44	R208	On 07/08/2014			Bond Future	1	24,200,000	23,393.17 Member	Buy
10:04:44	R208	On 07/08/2014			Bond Future	1	14,600,000	14,113.24 Member	Buy
10:04:44	R208	On 07/08/2014			Bond Future	1	4,600,000	0.00 Member	Sell
10:04:44	R208	On 07/08/2014			Bond Future	1	24,200,000	23,393.17 Client	Buy
10:04:44	R208	On 07/08/2014			Bond Future	1	14,600,000	14,113.24 Client	Buy
10:04:44	R208	On 07/08/2014			Bond Future	1	3,200,000	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
10:04:44	R208	On 07/08/2014			Bond Future	1	14,600,000	0.00	Member	Sell
10:04:44	R208	On 07/08/2014			Bond Future	1	33,000,000	31,899.78	Client	Buy
10:04:44	R208	On 07/08/2014			Bond Future	1	4,600,000	4,446.64	Member	Buy
10:04:44	R208	On 07/08/2014			Bond Future	1	33,000,000	31,899.78	Member	Buy
10:04:44	R208	On 07/08/2014			Bond Future	1	4,600,000	4,446.64	Client	Buy
10:04:44	R208	On 07/08/2014			Bond Future	1	3,200,000	3,093.31	Client	Buy
10:04:44	R208	On 07/08/2014			Bond Future	1	24,200,000	0.00	Member	Sell
10:04:44	R208	On 07/08/2014			Bond Future	1	33,000,000	0.00	Member	Sell
<b>Total for R208 Bond Future</b>						<b>34</b>	<b>793,200,000</b>	<b>383,377.40</b>		
11:32:41	R209	On 07/08/2014			Bond Future	1	11,200,000	0.00	Member	Sell
11:32:41	R209	On 07/08/2014			Bond Future	1	800,000	609.97	Member	Buy
11:53:33	R209	On 07/08/2014			Bond Future	1	5,200,000	3,964.80	Member	Buy
11:53:33	R209	On 07/08/2014			Bond Future	1	5,200,000	3,964.80	Member	Buy
11:53:33	R209	On 07/08/2014			Bond Future	1	5,200,000	3,964.80	Client	Buy
11:53:33	R209	On 07/08/2014			Bond Future	1	5,200,000	0.00	Member	Sell
11:53:33	R209	On 07/08/2014			Bond Future	1	5,200,000	0.00	Member	Sell
11:53:33	R209	On 07/08/2014			Bond Future	1	800,000	609.97	Client	Buy
11:53:33	R209	On 07/08/2014			Bond Future	1	800,000	0.00	Member	Sell
11:53:33	R209	On 07/08/2014			Bond Future	1	5,200,000	3,964.80	Client	Buy
<b>Total for R209 Bond Future</b>						<b>10</b>	<b>44,800,000</b>	<b>17,079.14</b>		
<b>Grand Total for all Instruments</b>						<b>92</b>	<b>2,778,620,000</b>	<b>1,535,020.88</b>		