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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/05/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:42:04	ALBI	On 07/08/2014		Index Future	1	110,000	50,033.06	Member	Buy
16:42:04	ALBI	On 07/08/2014		Index Future	1	110,000	0.00	Client	Sell
16:42:04	ALBI	On 07/08/2014		Index Future	1	10,000	4,548.46	Member	Buy
16:42:04	ALBI	On 07/08/2014		Index Future	1	10,000	0.00	Client	Sell
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>240,000</b>	<b>54,581.52</b>		
11:42:50	GOVI	On 07/08/2014		GOVI	1	10,000	0.00	Member	Sell
11:42:50	GOVI	On 07/08/2014		GOVI	1	10,000	4,548.27	Client	Buy
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>20,000</b>	<b>4,548.27</b>		
12:49:39	R186	On 07/08/2014		Bond Future	1	15,000,000	17,850.49	Member	Buy
12:49:39	R186	On 07/08/2014		Bond Future	1	5,000,000	5,983.80	Member	Buy
12:49:39	R186	On 07/08/2014		Bond Future	1	15,000,000	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
12:49:39	R186	On 07/08/2014			Bond Future	1	5,000,000	0.00	Member	Sell
13:22:31	R186	On 07/08/2014			Bond Future	1	2,500,000	204.87	Member	Buy
13:22:31	R186	On 07/08/2014			Bond Future	1	20,000,000	0.00	Member	Sell
14:17:15	R186	On 07/08/2014			Bond Future	1	20,000,000	23,821.30	Member	Buy
14:17:15	R186	On 07/08/2014			Bond Future	1	20,000,000	0.00	Client	Sell
14:38:50	R186	On 07/08/2014	7.60	Call	Bond Future	1	3,000,000	0.22	Member	Buy
14:38:50	R186	On 07/08/2014	8.00	Call	Bond Future	1	7,600,000	1.54	Client	Buy
14:38:50	R186	On 07/08/2014	7.60	Call	Bond Future	1	3,000,000	0.00	Client	Sell
14:38:50	R186	On 07/08/2014	8.00	Call	Bond Future	1	7,600,000	0.00	Member	Sell
16:33:50	R186	On 07/08/2014			Bond Future	1	14,100,000	0.00	Member	Sell
16:33:50	R186	On 07/08/2014			Bond Future	1	307,700,000	365,760.99	Member	Buy
16:54:05	R186	On 07/08/2014			Bond Future	1	28,500,000	0.00	Client	Sell
16:54:05	R186	On 07/08/2014			Bond Future	1	8,900,000	0.00	Client	Sell
16:54:05	R186	On 07/08/2014			Bond Future	1	2,300,000	2,734.00	Member	Buy
16:54:05	R186	On 07/08/2014			Bond Future	1	201,400,000	239,402.87	Member	Buy
16:54:05	R186	On 07/08/2014			Bond Future	1	14,100,000	0.00	Client	Sell
16:54:05	R186	On 07/08/2014			Bond Future	1	2,300,000	0.00	Member	Sell
16:54:05	R186	On 07/08/2014			Bond Future	1	201,400,000	0.00	Member	Sell
16:54:05	R186	On 07/08/2014			Bond Future	1	1,800,000	0.00	Member	Sell
16:54:05	R186	On 07/08/2014			Bond Future	1	8,900,000	0.00	Member	Sell
16:54:05	R186	On 07/08/2014			Bond Future	1	28,500,000	0.00	Member	Sell
16:54:05	R186	On 07/08/2014			Bond Future	1	28,500,000	33,877.76	Member	Buy
16:54:05	R186	On 07/08/2014			Bond Future	1	23,800,000	0.00	Member	Sell
16:54:05	R186	On 07/08/2014			Bond Future	1	201,400,000	0.00	Client	Sell
16:54:05	R186	On 07/08/2014			Bond Future	1	23,800,000	28,290.91	Member	Buy
16:54:05	R186	On 07/08/2014			Bond Future	1	1,800,000	0.00	Client	Sell
16:54:05	R186	On 07/08/2014			Bond Future	1	15,300,000	18,187.01	Member	Buy
16:54:05	R186	On 07/08/2014			Bond Future	1	23,800,000	0.00	Client	Sell
16:54:05	R186	On 07/08/2014			Bond Future	1	1,800,000	2,139.65	Member	Buy
16:54:05	R186	On 07/08/2014			Bond Future	1	11,600,000	0.00	Client	Sell
16:54:05	R186	On 07/08/2014			Bond Future	1	14,100,000	16,760.58	Member	Buy
16:54:05	R186	On 07/08/2014			Bond Future	1	11,600,000	13,788.84	Member	Buy
16:54:05	R186	On 07/08/2014			Bond Future	1	8,900,000	10,579.37	Member	Buy
16:54:05	R186	On 07/08/2014			Bond Future	1	15,300,000	0.00	Client	Sell
16:54:05	R186	On 07/08/2014			Bond Future	1	2,300,000	0.00	Client	Sell
16:54:05	R186	On 07/08/2014			Bond Future	1	15,300,000	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
16:54:05	R186	On 07/08/2014			Bond Future	1	11,600,000	0.00	Member	Sell
17:15:09	R186	On 07/08/2014			Bond Future	1	2,400,000	196.68	Member	Buy
17:15:09	R186	On 07/08/2014			Bond Future	1	15,100,000	1,237.42	Member	Buy
17:18:07	R186	On 07/08/2014			Bond Future	1	2,500,000	2,979.35	Member	Buy
17:18:07	R186	On 07/08/2014			Bond Future	1	2,500,000	0.00	Member	Sell
17:18:07	R186	On 07/08/2014			Bond Future	1	20,000,000	0.00	Member	Sell
17:18:07	R186	On 07/08/2014			Bond Future	1	20,000,000	1,638.96	Member	Buy
17:36:27	R186	On 07/08/2014			Bond Future	1	2,500,000	2,979.35	Client	Buy
17:36:27	R186	On 07/08/2014			Bond Future	1	15,100,000	0.00	Member	Sell
17:36:27	R186	On 07/08/2014			Bond Future	1	2,400,000	0.00	Member	Sell
17:36:27	R186	On 07/08/2014			Bond Future	1	15,100,000	17,995.26	Client	Buy
17:36:27	R186	On 07/08/2014			Bond Future	1	2,500,000	0.00	Member	Sell
17:36:27	R186	On 07/08/2014			Bond Future	1	2,400,000	2,860.17	Member	Buy
17:36:27	R186	On 07/08/2014			Bond Future	1	15,100,000	17,995.26	Member	Buy
17:36:27	R186	On 07/08/2014			Bond Future	1	2,400,000	2,860.17	Client	Buy
17:37:01	R186	On 07/08/2014			Bond Future	1	2,400,000	0.00	Member	Sell
17:37:01	R186	On 07/08/2014			Bond Future	1	15,100,000	0.00	Member	Sell
<b>Total for R186 Bond Future</b>						<b>56</b>	<b>1,492,000,000</b>	<b>830,126.83</b>		
16:21:55	R197	On 07/08/2014			Bond Future	1	33,900,000	0.00	Client	Sell
16:21:55	R197	On 07/08/2014			Bond Future	1	33,900,000	96,236.34	Member	Buy
<b>Total for R197 Bond Future</b>						<b>2</b>	<b>67,800,000</b>	<b>96,236.34</b>		
9:44:15	R204	On 07/08/2014			Bond Future	1	30,000,000	0.00	Member	Sell
9:44:15	R204	On 07/08/2014			Bond Future	1	30,000,000	30,922.41	Client	Buy
<b>Total for R204 Bond Future</b>						<b>2</b>	<b>60,000,000</b>	<b>30,922.41</b>		
9:44:15	R207	On 07/08/2014			Bond Future	1	20,000,000	0.00	Member	Sell
9:44:15	R207	On 07/08/2014			Bond Future	1	20,000,000	19,750.32	Client	Buy
16:39:49	R207	On 07/08/2014			Bond Future	1	190,700,000	0.00	Member	Sell
16:39:49	R207	On 07/08/2014			Bond Future	1	329,900,000	324,089.90	Member	Buy
16:57:31	R207	On 07/08/2014			Bond Future	1	87,100,000	85,566.02	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
16:57:31	R207	On 07/08/2014			Bond Future	1	52,100,000	0.00 Client	Sell
16:57:31	R207	On 07/08/2014			Bond Future	1	87,100,000	0.00 Client	Sell
16:57:31	R207	On 07/08/2014			Bond Future	1	52,100,000	0.00 Member	Sell
16:57:31	R207	On 07/08/2014			Bond Future	1	87,100,000	0.00 Member	Sell
16:57:31	R207	On 07/08/2014			Bond Future	1	52,100,000	51,182.43 Member	Buy
16:57:31	R207	On 07/08/2014			Bond Future	1	190,700,000	187,341.45 Member	Buy
16:57:31	R207	On 07/08/2014			Bond Future	1	190,700,000	0.00 Client	Sell
<b>Total for R207 Bond Future</b>						<b>12</b>	<b>1,359,600,000</b>	<b>667,930.12</b>	
9:44:15	R208	On 07/08/2014			Bond Future	1	23,500,000	0.00 Member	Sell
9:44:15	R208	On 07/08/2014			Bond Future	1	23,500,000	22,800.59 Client	Buy
10:23:15	R208	On 07/08/2014			Bond Future	1	3,800,000	297.16 Member	Buy
10:23:15	R208	On 07/08/2014			Bond Future	1	3,800,000	0.00 Member	Sell
10:23:15	R208	On 07/08/2014			Bond Future	1	54,400,000	52,768.41 Member	Buy
10:23:15	R208	On 07/08/2014			Bond Future	1	54,400,000	0.00 Member	Sell
10:38:16	R208	On 07/08/2014			Bond Future	1	16,700,000	16,199.13 Member	Buy
10:38:16	R208	On 07/08/2014			Bond Future	1	7,000,000	0.00 Client	Sell
10:38:16	R208	On 07/08/2014			Bond Future	1	16,700,000	0.00 Client	Sell
10:38:16	R208	On 07/08/2014			Bond Future	1	3,800,000	0.00 Client	Sell
10:38:16	R208	On 07/08/2014			Bond Future	1	500,000	485.00 Member	Buy
10:38:16	R208	On 07/08/2014			Bond Future	1	400,000	388.00 Member	Buy
10:38:16	R208	On 07/08/2014			Bond Future	1	100,000	97.00 Member	Buy
10:38:16	R208	On 07/08/2014			Bond Future	1	400,000	0.00 Client	Sell
10:38:16	R208	On 07/08/2014			Bond Future	1	2,400,000	0.00 Client	Sell
10:38:16	R208	On 07/08/2014			Bond Future	1	9,200,000	0.00 Client	Sell
10:38:16	R208	On 07/08/2014			Bond Future	1	12,100,000	0.00 Client	Sell
10:38:16	R208	On 07/08/2014			Bond Future	1	7,000,000	6,790.05 Member	Buy
10:38:16	R208	On 07/08/2014			Bond Future	1	2,200,000	0.00 Client	Sell
10:38:16	R208	On 07/08/2014			Bond Future	1	16,700,000	0.00 Member	Sell
10:38:16	R208	On 07/08/2014			Bond Future	1	500,000	0.00 Member	Sell
10:38:16	R208	On 07/08/2014			Bond Future	1	2,200,000	0.00 Member	Sell
10:38:16	R208	On 07/08/2014			Bond Future	1	100,000	0.00 Member	Sell
10:38:16	R208	On 07/08/2014			Bond Future	1	7,000,000	0.00 Member	Sell
10:38:16	R208	On 07/08/2014			Bond Future	1	2,200,000	2,134.02 Member	Buy
10:38:16	R208	On 07/08/2014			Bond Future	1	12,100,000	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
10:38:16	R208	On 07/08/2014			Bond Future	1	500,000	0.00	Client	Sell
10:38:16	R208	On 07/08/2014			Bond Future	1	3,800,000	3,686.03	Member	Buy
10:38:16	R208	On 07/08/2014			Bond Future	1	2,400,000	2,328.02	Member	Buy
10:38:16	R208	On 07/08/2014			Bond Future	1	12,100,000	11,737.09	Member	Buy
10:38:16	R208	On 07/08/2014			Bond Future	1	9,200,000	0.00	Member	Sell
10:38:16	R208	On 07/08/2014			Bond Future	1	400,000	0.00	Member	Sell
10:38:16	R208	On 07/08/2014			Bond Future	1	2,400,000	0.00	Member	Sell
10:38:16	R208	On 07/08/2014			Bond Future	1	100,000	0.00	Client	Sell
10:38:16	R208	On 07/08/2014			Bond Future	1	9,200,000	8,924.07	Member	Buy
10:39:32	R208	On 07/08/2014			Bond Future	1	12,100,000	946.24	Client	Buy
10:39:32	R208	On 07/08/2014			Bond Future	1	9,200,000	0.00	Member	Sell
10:39:32	R208	On 07/08/2014			Bond Future	1	16,700,000	1,305.96	Client	Buy
10:39:32	R208	On 07/08/2014			Bond Future	1	500,000	39.10	Client	Buy
10:39:32	R208	On 07/08/2014			Bond Future	1	16,700,000	1,305.96	Member	Buy
10:39:32	R208	On 07/08/2014			Bond Future	1	500,000	39.10	Member	Buy
10:39:32	R208	On 07/08/2014			Bond Future	1	2,200,000	172.04	Member	Buy
10:39:32	R208	On 07/08/2014			Bond Future	1	100,000	7.82	Member	Buy
10:39:32	R208	On 07/08/2014			Bond Future	1	7,000,000	547.41	Member	Buy
10:39:32	R208	On 07/08/2014			Bond Future	1	3,800,000	297.16	Client	Buy
10:39:32	R208	On 07/08/2014			Bond Future	1	400,000	0.00	Member	Sell
10:39:32	R208	On 07/08/2014			Bond Future	1	2,400,000	0.00	Member	Sell
10:39:32	R208	On 07/08/2014			Bond Future	1	400,000	31.28	Member	Buy
10:39:32	R208	On 07/08/2014			Bond Future	1	2,400,000	187.68	Member	Buy
10:39:32	R208	On 07/08/2014			Bond Future	1	9,200,000	719.45	Member	Buy
10:39:32	R208	On 07/08/2014			Bond Future	1	2,200,000	0.00	Member	Sell
10:39:32	R208	On 07/08/2014			Bond Future	1	7,000,000	0.00	Member	Sell
10:39:32	R208	On 07/08/2014			Bond Future	1	12,100,000	946.24	Member	Buy
10:39:32	R208	On 07/08/2014			Bond Future	1	2,200,000	172.04	Client	Buy
10:39:32	R208	On 07/08/2014			Bond Future	1	12,100,000	0.00	Member	Sell
10:39:32	R208	On 07/08/2014			Bond Future	1	9,200,000	719.45	Client	Buy
10:39:32	R208	On 07/08/2014			Bond Future	1	3,800,000	0.00	Member	Sell
10:39:32	R208	On 07/08/2014			Bond Future	1	7,000,000	547.41	Client	Buy
10:39:32	R208	On 07/08/2014			Bond Future	1	500,000	0.00	Member	Sell
10:39:32	R208	On 07/08/2014			Bond Future	1	100,000	0.00	Member	Sell
10:39:32	R208	On 07/08/2014			Bond Future	1	2,400,000	187.68	Client	Buy
10:39:32	R208	On 07/08/2014			Bond Future	1	400,000	31.28	Client	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
10:39:32	R208	On 07/08/2014			Bond Future	1	16,700,000	0.00	Member	Sell
10:39:32	R208	On 07/08/2014			Bond Future	1	100,000	7.82	Client	Buy
<b>Total for R208 Bond Future</b>						<b>64</b>	<b>482,200,000</b>	<b>136,845.70</b>		
16:49:23	R209	On 07/08/2014			Bond Future	1	14,100,000	0.00	Client	Sell
16:49:23	R209	On 07/08/2014			Bond Future	1	14,100,000	10,790.09	Member	Buy
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>28,200,000</b>	<b>10,790.09</b>		
16:30:01	R213	On 07/08/2014			Bond Future	1	180,000,000	157,808.11	Member	Buy
16:30:01	R213	On 07/08/2014			Bond Future	1	41,000,000	0.00	Member	Sell
16:32:39	R213	On 07/08/2014			Bond Future	1	7,000,000	0.00	Member	Sell
16:32:39	R213	On 07/08/2014			Bond Future	1	7,000,000	0.00	Client	Sell
16:32:39	R213	On 07/08/2014			Bond Future	1	7,000,000	6,136.98	Member	Buy
16:32:40	R213	On 07/08/2014			Bond Future	1	7,000,000	6,136.98	Member	Buy
16:32:40	R213	On 07/08/2014			Bond Future	1	8,000,000	0.00	Client	Sell
16:32:40	R213	On 07/08/2014			Bond Future	1	7,000,000	6,136.98	Member	Buy
16:32:40	R213	On 07/08/2014			Bond Future	1	108,000,000	0.00	Client	Sell
16:32:40	R213	On 07/08/2014			Bond Future	1	108,000,000	0.00	Member	Sell
16:32:40	R213	On 07/08/2014			Bond Future	1	2,000,000	0.00	Client	Sell
16:32:40	R213	On 07/08/2014			Bond Future	1	2,000,000	1,753.42	Member	Buy
16:32:40	R213	On 07/08/2014			Bond Future	1	108,000,000	94,684.86	Member	Buy
16:32:40	R213	On 07/08/2014			Bond Future	1	7,000,000	0.00	Member	Sell
16:32:40	R213	On 07/08/2014			Bond Future	1	8,000,000	0.00	Member	Sell
16:32:40	R213	On 07/08/2014			Bond Future	1	7,000,000	0.00	Member	Sell
16:32:40	R213	On 07/08/2014			Bond Future	1	2,000,000	0.00	Member	Sell
16:32:40	R213	On 07/08/2014			Bond Future	1	7,000,000	0.00	Client	Sell
16:32:40	R213	On 07/08/2014			Bond Future	1	7,000,000	0.00	Client	Sell
16:32:40	R213	On 07/08/2014			Bond Future	1	41,000,000	35,945.18	Member	Buy
16:32:40	R213	On 07/08/2014			Bond Future	1	8,000,000	7,013.69	Member	Buy
16:32:40	R213	On 07/08/2014			Bond Future	1	41,000,000	0.00	Client	Sell
<b>Total for R213 Bond Future</b>						<b>22</b>	<b>720,000,000</b>	<b>315,616.21</b>		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
<b>Grand Total for all Instruments</b>					<b>166</b>	<b>4,210,060,000</b>	<b>2,147,597.50</b>	