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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/08/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
13:21:41	GOVI	On 07/08/2014		GOVI	1	380,000	173,036.42 Client	Buy
13:21:41	GOVI	On 06/11/2014		GOVI	1	380,000	0.00 Client	Sell
13:21:41	GOVI	On 06/11/2014		GOVI	1	380,000	175,710.86 Client	Buy
13:21:41	GOVI	On 07/08/2014		GOVI	1	380,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>1,520,000</b>	<b>348,747.28</b>	
13:23:10	IGOV	On 06/11/2014		Index Future	1	3,200,000	0.00 Client	Sell
13:23:10	IGOV	On 07/08/2014		Index Future	1	3,200,000	693,273.60 Client	Buy
13:23:10	IGOV	On 06/11/2014		Index Future	1	3,200,000	704,249.60 Client	Buy
13:23:10	IGOV	On 07/08/2014		Index Future	1	3,200,000	0.00 Client	Sell
<b>Total for IGOV Index Future</b>					<b>4</b>	<b>12,800,000</b>	<b>1,397,523.20</b>	
12:30:53	R186	On 06/11/2014		Bond Future	1	2,000,000	2,390.37 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
12:30:53	R186	On 06/11/2014			Bond Future	1	2,000,000	0.00 Client	Sell
12:42:32	R186	On 06/11/2014			Bond Future	1	5,000,000	5,975.94 Member	Buy
12:42:32	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00 Client	Sell
12:42:32	R186	On 07/08/2014			Bond Future	1	5,000,000	0.00 Member	Sell
12:42:32	R186	On 07/08/2014			Bond Future	1	5,000,000	5,887.85 Client	Buy
17:30:01	R186	On 07/08/2014			Bond Future	1	10,000,000	0.00 Member	Sell
17:30:01	R186	On 07/08/2014			Bond Future	1	10,000,000	11,792.64 Member	Buy
17:37:04	R186	On 07/08/2014			Bond Future	1	10,000,000	0.00 Member	Sell
17:37:04	R186	On 07/08/2014			Bond Future	1	10,000,000	11,792.94 Client	Buy
<b>Total for R186 Bond Future</b>						<b>10</b>	<b>64,000,000</b>	<b>37,839.74</b>	
11:17:08	R2023	On 06/11/2014			Bond Future	1	50,000,000	49,379.07 Member	Buy
11:17:08	R2023	On 06/11/2014			Bond Future	1	50,000,000	0.00 Member	Sell
15:05:04	R2023	On 06/11/2014			Bond Future	1	50,000,000	49,379.07 Client	Buy
15:05:04	R2023	On 06/11/2014			Bond Future	1	50,000,000	0.00 Member	Sell
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>200,000,000</b>	<b>98,758.13</b>	
10:40:08	R203	On 06/11/2014			Bond Future	1	2,700,000	0.00 Member	Sell
10:40:08	R203	On 06/11/2014			Bond Future	1	2,700,000	2,809.11 Member	Buy
10:58:14	R203	On 06/11/2014			Bond Future	1	2,700,000	2,809.11 Member	Buy
10:58:14	R203	On 06/11/2014			Bond Future	1	2,700,000	0.00 Client	Sell
<b>Total for R203 Bond Future</b>						<b>4</b>	<b>10,800,000</b>	<b>5,618.23</b>	
11:28:31	R204	On 06/11/2014			Bond Future	1	200,000	0.00 Client	Sell
11:28:31	R204	On 06/11/2014			Bond Future	1	200,000	209.31 Member	Buy
12:42:32	R204	On 06/11/2014			Bond Future	1	5,500,000	5,758.66 Client	Buy
12:42:32	R204	On 06/11/2014			Bond Future	1	5,500,000	0.00 Member	Sell
12:42:32	R204	On 07/08/2014			Bond Future	1	5,500,000	5,670.26 Member	Buy
12:42:32	R204	On 07/08/2014			Bond Future	1	5,500,000	0.00 Client	Sell
<b>Total for R204 Bond Future</b>						<b>6</b>	<b>22,400,000</b>	<b>11,638.24</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
12:42:32	R207	On 07/08/2014			Bond Future	1	5,000,000	0.00 Client	Sell
12:42:32	R207	On 07/08/2014			Bond Future	1	5,000,000	4,924.36 Member	Buy
12:42:32	R207	On 06/11/2014			Bond Future	1	5,000,000	0.00 Member	Sell
12:42:32	R207	On 06/11/2014			Bond Future	1	5,000,000	5,001.13 Client	Buy
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>20,000,000</b>	<b>9,925.49</b>	
9:15:24	R208	On 06/11/2014			Bond Future	1	300,000	285.74 Client	Buy
9:15:24	R208	On 06/11/2014			Bond Future	1	300,000	0.00 Member	Sell
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>600,000</b>	<b>285.74</b>	
12:42:32	R209	On 07/08/2014			Bond Future	1	6,000,000	4,614.33 Client	Buy
12:42:32	R209	On 07/08/2014			Bond Future	1	6,000,000	0.00 Member	Sell
12:42:32	R209	On 06/11/2014			Bond Future	1	6,000,000	0.00 Client	Sell
12:42:32	R209	On 06/11/2014			Bond Future	1	6,000,000	4,494.56 Member	Buy
17:07:02	R209	On 06/11/2014			Bond Future	1	300,000	0.00 Member	Sell
17:07:02	R209	On 06/11/2014			Bond Future	1	300,000	226.50 Member	Buy
17:11:26	R209	On 06/11/2014			Bond Future	1	300,000	226.50 Client	Buy
17:11:26	R209	On 06/11/2014			Bond Future	1	300,000	0.00 Member	Sell
17:30:01	R209	On 06/11/2014			Bond Future	1	4,000,000	0.00 Member	Sell
17:30:01	R209	On 06/11/2014			Bond Future	1	4,000,000	3,007.72 Client	Buy
<b>Total for R209 Bond Future</b>						<b>10</b>	<b>33,200,000</b>	<b>12,569.61</b>	
12:30:54	R213	On 06/11/2014			Bond Future	1	4,000,000	0.00 Client	Sell
12:30:54	R213	On 06/11/2014			Bond Future	1	4,000,000	3,415.83 Member	Buy
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>8,000,000</b>	<b>3,415.83</b>	
9:15:24	R214	On 06/11/2014			Bond Future	1	400,000	307.59 Client	Buy
9:15:24	R214	On 06/11/2014			Bond Future	1	400,000	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 R214 Bond Future				2	800,000	307.59	
	Grand Total for all Instruments				52	374,120,000	1,926,629.09	