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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/04/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
14:11:49	ALBI	On 08/05/2014		Index Future	1	20,000	8,847.18	Client	Buy
14:11:49	ALBI	On 08/05/2014		Index Future	1	20,000	0.00	Client	Sell
14:11:49	ALBI	On 08/05/2014		Index Future	1	170,000	75,058.57	Client	Buy
14:11:49	ALBI	On 08/05/2014		Index Future	1	40,000	0.00	Member	Sell
14:11:49	ALBI	On 08/05/2014		Index Future	1	20,000	0.00	Client	Sell
14:11:49	ALBI	On 08/05/2014		Index Future	1	20,000	8,847.18	Client	Buy
14:44:23	ALBI	On 08/05/2014		Index Future	1	40,000	0.00	Client	Sell
14:44:23	ALBI	On 08/05/2014		Index Future	1	110,000	0.00	Client	Sell
14:44:23	ALBI	On 08/05/2014		Index Future	1	10,000	4,415.21	Member	Buy
14:44:23	ALBI	On 08/05/2014		Index Future	1	40,000	17,660.84	Member	Buy
14:44:23	ALBI	On 08/05/2014		Index Future	1	110,000	0.00	Member	Sell
14:44:23	ALBI	On 08/05/2014		Index Future	1	10,000	0.00	Member	Sell
14:44:23	ALBI	On 08/05/2014		Index Future	1	110,000	48,567.31	Member	Buy
14:44:23	ALBI	On 08/05/2014		Index Future	1	10,000	0.00	Member	Sell
14:44:23	ALBI	On 08/05/2014		Index Future	1	10,000	4,415.21	Member	Buy
14:44:23	ALBI	On 08/05/2014		Index Future	1	10,000	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
14:44:23	ALBI	On 08/05/2014			Index Future	1	10,000	0.00	Client	Sell
<b>Total for ALBI Index Future</b>						<b>17</b>	<b>760,000</b>	<b>167,811.50</b>		
14:51:56	ES33	On 08/05/2014			Bond Future	1	7,200,000	5,885.09	Member	Buy
14:51:56	ES33	On 08/05/2014			Bond Future	1	7,200,000	0.00	Client	Sell
<b>Total for ES33 Bond Future</b>						<b>2</b>	<b>14,400,000</b>	<b>5,885.09</b>		
10:01:13	R186	On 08/05/2014			Bond Future	1	10,000,000	0.00	Member	Sell
10:01:13	R186	On 08/05/2014			Bond Future	1	20,000,000	0.00	Member	Sell
10:01:13	R186	On 08/05/2014			Bond Future	1	10,000,000	0.00	Member	Sell
10:01:13	R186	On 08/05/2014			Bond Future	1	10,000,000	12,029.08	Member	Buy
10:01:13	R186	On 08/05/2014			Bond Future	1	20,000,000	23,964.07	Member	Buy
10:01:13	R186	On 08/05/2014			Bond Future	1	10,000,000	11,967.98	Member	Buy
13:42:53	R186	On 08/05/2014			Bond Future	1	1,900,000	2,278.15	Member	Buy
13:42:53	R186	On 08/05/2014			Bond Future	1	40,000,000	0.00	Member	Sell
14:51:56	R186	On 08/05/2014			Bond Future	1	2,900,000	3,471.76	Member	Buy
14:51:56	R186	On 08/05/2014			Bond Future	1	2,900,000	0.00	Client	Sell
16:37:32	R186	On 08/05/2014			Bond Future	1	500,000	599.51	Member	Buy
16:37:32	R186	On 08/05/2014			Bond Future	1	5,000,000	5,995.13	Client	Buy
16:37:32	R186	On 08/05/2014			Bond Future	1	2,500,000	2,997.56	Client	Buy
16:37:32	R186	On 08/05/2014			Bond Future	1	8,800,000	0.00	Member	Sell
16:37:32	R186	On 08/05/2014			Bond Future	1	400,000	0.00	Member	Sell
16:37:32	R186	On 08/05/2014			Bond Future	1	2,500,000	2,997.56	Member	Buy
16:37:32	R186	On 08/05/2014			Bond Future	1	2,500,000	0.00	Member	Sell
16:37:32	R186	On 08/05/2014			Bond Future	1	5,000,000	5,995.13	Member	Buy
16:37:32	R186	On 08/05/2014			Bond Future	1	500,000	0.00	Member	Sell
16:37:32	R186	On 08/05/2014			Bond Future	1	400,000	479.61	Member	Buy
16:37:32	R186	On 08/05/2014			Bond Future	1	8,000,000	9,592.20	Member	Buy
16:37:32	R186	On 08/05/2014			Bond Future	1	7,200,000	8,632.98	Member	Buy
16:37:32	R186	On 08/05/2014			Bond Future	1	3,500,000	4,196.59	Member	Buy
16:37:32	R186	On 08/05/2014			Bond Future	1	8,800,000	10,551.42	Member	Buy
16:37:32	R186	On 08/05/2014			Bond Future	1	5,000,000	0.00	Member	Sell
16:37:32	R186	On 08/05/2014			Bond Future	1	3,500,000	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
16:37:32	R186	On 08/05/2014			Bond Future	1	3,500,000	4,196.59	Client	Buy
16:37:32	R186	On 08/05/2014			Bond Future	1	7,200,000	8,632.98	Client	Buy
16:37:32	R186	On 08/05/2014			Bond Future	1	400,000	479.61	Client	Buy
16:37:32	R186	On 08/05/2014			Bond Future	1	500,000	599.51	Client	Buy
16:37:32	R186	On 08/05/2014			Bond Future	1	8,000,000	9,592.20	Client	Buy
16:37:32	R186	On 08/05/2014			Bond Future	1	8,000,000	0.00	Member	Sell
16:37:32	R186	On 08/05/2014			Bond Future	1	7,200,000	0.00	Member	Sell
16:37:32	R186	On 08/05/2014			Bond Future	1	8,800,000	10,551.42	Client	Buy
16:37:33	R186	On 08/05/2014			Bond Future	1	2,200,000	0.00	Member	Sell
16:37:33	R186	On 08/05/2014			Bond Future	1	2,200,000	2,637.86	Client	Buy
16:37:33	R186	On 08/05/2014			Bond Future	1	1,900,000	2,278.15	Client	Buy
16:37:33	R186	On 08/05/2014			Bond Future	1	2,200,000	2,637.86	Member	Buy
16:37:33	R186	On 08/05/2014			Bond Future	1	1,900,000	0.00	Member	Sell
17:16:40	R186	On 08/05/2014			Bond Future	1	40,000,000	48,116.32	Member	Buy
17:16:40	R186	On 08/05/2014			Bond Future	1	40,000,000	0.00	Member	Sell
<b>Total for R186 Bond Future</b>						<b>41</b>	<b>325,800,000</b>	<b>195,471.23</b>		
14:22:26	R197	On 08/05/2014			Bond Future	1	900,000	2,550.05	Member	Buy
14:22:26	R197	On 08/05/2014			Bond Future	1	900,000	0.00	Client	Sell
<b>Total for R197 Bond Future</b>						<b>2</b>	<b>1,800,000</b>	<b>2,550.05</b>		
14:22:26	R202	On 08/05/2014			Bond Future	1	5,000,000	11,221.30	Member	Buy
14:22:26	R202	On 08/05/2014			Bond Future	1	5,000,000	0.00	Client	Sell
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>10,000,000</b>	<b>11,221.30</b>		
11:10:48	R2023	On 08/05/2014			Bond Future	1	1,100,000	1,080.59	Member	Buy
11:10:48	R2023	On 08/05/2014			Bond Future	1	1,100,000	0.00	Member	Sell
12:40:54	R2023	On 08/05/2014			Bond Future	1	1,100,000	1,080.59	Client	Buy
12:40:54	R2023	On 08/05/2014			Bond Future	1	1,100,000	0.00	Member	Sell
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>4,400,000</b>	<b>2,161.17</b>		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
14:22:26	R210	On 08/05/2014			Bond Future	1	10,100,000	16,826.97 Member	Buy
14:22:26	R210	On 08/05/2014			Bond Future	1	3,000,000	0.00 Member	Sell
14:33:44	R210	On 08/05/2014			Bond Future	1	3,000,000	0.00 Client	Sell
14:33:44	R210	On 08/05/2014			Bond Future	1	7,100,000	0.00 Member	Sell
14:33:44	R210	On 08/05/2014			Bond Future	1	3,000,000	4,998.11 Member	Buy
14:33:44	R210	On 08/05/2014			Bond Future	1	7,100,000	11,828.86 Member	Buy
14:33:44	R210	On 08/05/2014			Bond Future	1	7,100,000	0.00 Client	Sell
<b>Total for R210 Bond Future</b>						<b>7</b>	<b>40,400,000</b>	<b>33,653.94</b>	
14:22:26	R212	On 08/05/2014			Bond Future	1	5,500,000	7,325.96 Member	Buy
14:22:26	R212	On 08/05/2014			Bond Future	1	3,500,000	0.00 Member	Sell
14:35:43	R212	On 08/05/2014			Bond Future	1	2,000,000	0.00 Member	Sell
14:35:43	R212	On 08/05/2014			Bond Future	1	3,500,000	4,661.98 Member	Buy
14:35:43	R212	On 08/05/2014			Bond Future	1	2,000,000	0.00 Client	Sell
14:35:43	R212	On 08/05/2014			Bond Future	1	3,500,000	0.00 Client	Sell
14:35:43	R212	On 08/05/2014			Bond Future	1	2,000,000	2,663.99 Member	Buy
<b>Total for R212 Bond Future</b>						<b>7</b>	<b>22,000,000</b>	<b>14,651.92</b>	
<b>Grand Total for all Instruments</b>						<b>82</b>	<b>419,560,000</b>	<b>433,406.20</b>	