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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/08/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:48:15	I2046	On 06/11/2014		Bond Future	1	9,000,000	11,892.05	Member	Buy
12:48:15	I2046	On 06/11/2014		Bond Future	1	1,500,000	0.00	Member	Sell
12:56:48	I2046	On 06/11/2014		Bond Future	1	5,500,000	0.00	Member	Sell
12:56:48	I2046	On 06/11/2014		Bond Future	1	2,000,000	0.00	Member	Sell
12:56:48	I2046	On 06/11/2014		Bond Future	1	2,000,000	0.00	Client	Sell
12:56:48	I2046	On 06/11/2014		Bond Future	1	1,500,000	1,982.01	Member	Buy
12:56:48	I2046	On 06/11/2014		Bond Future	1	5,500,000	0.00	Client	Sell
12:56:48	I2046	On 06/11/2014		Bond Future	1	2,000,000	2,642.68	Member	Buy
12:56:48	I2046	On 06/11/2014		Bond Future	1	5,500,000	7,267.36	Member	Buy
12:56:48	I2046	On 06/11/2014		Bond Future	1	1,500,000	0.00	Client	Sell
<b>Total for I2046 Bond Future</b>					<b>10</b>	<b>36,000,000</b>	<b>23,784.10</b>		
12:48:15	I2050	On 06/11/2014		Bond Future	1	9,000,000	0.00	Member	Sell
12:48:15	I2050	On 06/11/2014		Bond Future	1	1,500,000	1,982.01	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
12:57:15	I2050	On 06/11/2014			Bond Future	1	5,500,000	7,267.36	Member	Buy
12:57:15	I2050	On 06/11/2014			Bond Future	1	2,000,000	2,642.68	Member	Buy
12:57:15	I2050	On 06/11/2014			Bond Future	1	5,500,000	0.00	Member	Sell
12:57:15	I2050	On 06/11/2014			Bond Future	1	2,000,000	0.00	Member	Sell
12:57:15	I2050	On 06/11/2014			Bond Future	1	1,500,000	0.00	Member	Sell
12:57:15	I2050	On 06/11/2014			Bond Future	1	1,500,000	1,982.01	Client	Buy
12:57:15	I2050	On 06/11/2014			Bond Future	1	5,500,000	7,267.36	Client	Buy
12:57:15	I2050	On 06/11/2014			Bond Future	1	2,000,000	2,642.68	Client	Buy
<b>Total for I2050 Bond Future</b>						<b>10</b>	<b>36,000,000</b>	<b>23,784.10</b>		
10:49:32	R186	On 06/11/2014			Bond Future	1	31,400,000	38,024.51	Member	Buy
10:49:32	R186	On 06/11/2014			Bond Future	1	30,400,000	0.00	Member	Sell
11:12:36	R186	On 06/11/2014			Bond Future	1	30,400,000	0.00	Client	Sell
11:12:36	R186	On 06/11/2014			Bond Future	1	100,000	121.10	Member	Buy
11:12:36	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Client	Sell
11:12:36	R186	On 06/11/2014			Bond Future	1	100,000	121.10	Member	Buy
11:12:36	R186	On 06/11/2014			Bond Future	1	30,400,000	36,813.54	Member	Buy
11:12:36	R186	On 06/11/2014			Bond Future	1	800,000	0.00	Member	Sell
11:12:36	R186	On 06/11/2014			Bond Future	1	800,000	968.78	Member	Buy
11:12:36	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
11:12:36	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
11:12:36	R186	On 06/11/2014			Bond Future	1	800,000	0.00	Client	Sell
11:12:36	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Client	Sell
15:53:27	R186	On 06/11/2014			Bond Future	1	10,000,000	12,118.04	Member	Buy
15:53:27	R186	On 06/11/2014			Bond Future	1	5,000,000	6,047.40	Member	Buy
15:53:27	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
15:53:27	R186	On 06/11/2014			Bond Future	1	10,000,000	0.00	Member	Sell
<b>Total for R186 Bond Future</b>						<b>17</b>	<b>155,600,000</b>	<b>94,214.47</b>		
10:52:38	R2044	On 06/11/2014			Bond Future	1	152,000,000	0.00	Member	Sell
10:52:38	R2044	On 06/11/2014			Bond Future	1	2,000,000	2,009.64	Member	Buy
13:44:39	R2044	On 06/11/2014			Bond Future	1	96,000,000	96,462.77	Client	Buy
13:44:39	R2044	On 06/11/2014			Bond Future	1	96,000,000	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
13:44:39	R2044	On 06/11/2014			Bond Future	1	15,000,000	15,072.31	Member	Buy
13:44:39	R2044	On 06/11/2014			Bond Future	1	96,000,000	96,462.77	Member	Buy
13:44:39	R2044	On 06/11/2014			Bond Future	1	15,000,000	15,072.31	Member	Buy
13:44:39	R2044	On 06/11/2014			Bond Future	1	15,000,000	15,072.31	Client	Buy
13:44:39	R2044	On 06/11/2014			Bond Future	1	15,000,000	0.00	Member	Sell
13:44:39	R2044	On 06/11/2014			Bond Future	1	15,000,000	0.00	Member	Sell
13:44:39	R2044	On 06/11/2014			Bond Future	1	15,000,000	15,072.31	Client	Buy
13:44:40	R2044	On 06/11/2014			Bond Future	1	8,000,000	0.00	Member	Sell
13:44:40	R2044	On 06/11/2014			Bond Future	1	2,000,000	0.00	Member	Sell
13:44:40	R2044	On 06/11/2014			Bond Future	1	8,000,000	8,038.56	Client	Buy
13:44:40	R2044	On 06/11/2014			Bond Future	1	6,000,000	6,028.92	Member	Buy
13:44:40	R2044	On 06/11/2014			Bond Future	1	6,000,000	0.00	Member	Sell
13:44:40	R2044	On 06/11/2014			Bond Future	1	10,000,000	10,048.21	Client	Buy
13:44:40	R2044	On 06/11/2014			Bond Future	1	2,000,000	2,009.64	Client	Buy
13:44:40	R2044	On 06/11/2014			Bond Future	1	6,000,000	6,028.92	Client	Buy
13:44:40	R2044	On 06/11/2014			Bond Future	1	10,000,000	10,048.21	Member	Buy
13:44:40	R2044	On 06/11/2014			Bond Future	1	10,000,000	0.00	Member	Sell
13:44:40	R2044	On 06/11/2014			Bond Future	1	8,000,000	8,038.56	Member	Buy
<b>Total for R2044 Bond Future</b>						<b>22</b>	<b>608,000,000</b>	<b>305,465.43</b>		
10:55:24	R2048	On 06/11/2014			Bond Future	1	500,000	499.19	Member	Buy
10:55:24	R2048	On 06/11/2014			Bond Future	1	56,800,000	0.00	Member	Sell
10:55:24	R2048	On 06/11/2014			Bond Future	1	56,800,000	56,708.06	Member	Buy
10:55:24	R2048	On 06/11/2014			Bond Future	1	98,900,000	0.00	Member	Sell
13:43:11	R2048	On 06/11/2014			Bond Future	1	52,700,000	52,614.69	Member	Buy
13:43:11	R2048	On 06/11/2014			Bond Future	1	52,700,000	52,614.69	Client	Buy
13:43:11	R2048	On 06/11/2014			Bond Future	1	9,800,000	0.00	Member	Sell
13:43:11	R2048	On 06/11/2014			Bond Future	1	17,300,000	17,272.00	Member	Buy
13:43:11	R2048	On 06/11/2014			Bond Future	1	9,800,000	9,784.14	Member	Buy
13:43:11	R2048	On 06/11/2014			Bond Future	1	17,300,000	17,272.00	Client	Buy
13:43:11	R2048	On 06/11/2014			Bond Future	1	17,300,000	0.00	Member	Sell
13:43:11	R2048	On 06/11/2014			Bond Future	1	52,700,000	0.00	Member	Sell
13:43:11	R2048	On 06/11/2014			Bond Future	1	9,800,000	9,784.14	Client	Buy
13:43:12	R2048	On 06/11/2014			Bond Future	1	3,500,000	0.00	Member	Sell
13:43:12	R2048	On 06/11/2014			Bond Future	1	6,200,000	6,189.96	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
13:43:12	R2048	On 06/11/2014			Bond Future	1	3,500,000	3,494.33 Member	Buy
13:43:12	R2048	On 06/11/2014			Bond Future	1	8,900,000	8,885.59 Client	Buy
13:43:12	R2048	On 06/11/2014			Bond Future	1	6,200,000	0.00 Member	Sell
13:43:12	R2048	On 06/11/2014			Bond Future	1	500,000	0.00 Member	Sell
13:43:12	R2048	On 06/11/2014			Bond Future	1	8,900,000	8,885.59 Member	Buy
13:43:12	R2048	On 06/11/2014			Bond Future	1	500,000	499.19 Client	Buy
13:43:12	R2048	On 06/11/2014			Bond Future	1	8,900,000	0.00 Member	Sell
13:43:12	R2048	On 06/11/2014			Bond Future	1	6,200,000	6,189.96 Client	Buy
13:43:12	R2048	On 06/11/2014			Bond Future	1	3,500,000	3,494.33 Client	Buy
13:45:59	R2048	On 06/11/2014			Bond Future	1	56,800,000	56,708.06 Member	Buy
13:45:59	R2048	On 06/11/2014			Bond Future	1	56,800,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>26</b>	<b>622,800,000</b>	<b>310,895.94</b>	
1:05:48	R211	On 06/11/2014			Bond Future	1	5,000,000	6,614.25 Member	Buy
13:13:32	R211	On 06/11/2014			Bond Future	1	5,000,000	0.00 Member	Sell
<b>Total for R211 Bond Future</b>						<b>2</b>	<b>10,000,000</b>	<b>6,614.25</b>	
<b>Grand Total for all Instruments</b>						<b>87</b>	<b>1,468,400,000</b>	<b>764,758.29</b>	