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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/07/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
8:22:22	R186	On 07/08/2014		Bond Future	1	5,000,000	5,898.90	Member	Buy
8:22:22	R186	On 07/08/2014		Bond Future	1	20,000,000	0.00	Member	Sell
8:22:22	R186	On 07/08/2014		Bond Future	1	20,000,000	23,595.58	Member	Buy
8:22:22	R186	On 07/08/2014		Bond Future	1	5,000,000	0.00	Member	Sell
8:42:51	R186	On 07/08/2014		Bond Future	1	15,000,000	0.00	Client	Sell
8:42:51	R186	On 07/08/2014		Bond Future	1	15,000,000	17,684.14	Member	Buy
9:12:11	R186	On 07/08/2014		Bond Future	1	5,000,000	0.00	Member	Sell
9:12:11	R186	On 07/08/2014		Bond Future	1	5,000,000	5,888.33	Member	Buy
9:21:35	R186	On 07/08/2014		Bond Future	1	5,000,000	5,888.33	Member	Buy
9:21:35	R186	On 07/08/2014		Bond Future	1	5,000,000	0.00	Member	Sell
9:34:13	R186	On 07/08/2014		Bond Future	1	800,000	0.00	Member	Sell
9:34:13	R186	On 07/08/2014		Bond Future	1	40,000,000	47,217.30	Member	Buy
11:35:46	R186	On 07/08/2014		Bond Future	1	5,000,000	5,888.33	Client	Buy
11:35:46	R186	On 07/08/2014		Bond Future	1	5,000,000	0.00	Member	Sell
15:07:53	R186	On 07/08/2014		Bond Future	1	25,000,000	0.00	Client	Sell
15:07:53	R186	On 07/08/2014		Bond Future	1	10,000,000	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
15:07:53	R186	On 07/08/2014			Bond Future	1	25,000,000	0.00	Member	Sell
15:07:53	R186	On 07/08/2014			Bond Future	1	25,000,000	29,510.81	Member	Buy
15:07:53	R186	On 07/08/2014			Bond Future	1	100,000	0.00	Client	Sell
15:07:53	R186	On 07/08/2014			Bond Future	1	10,000,000	0.00	Member	Sell
15:07:53	R186	On 07/08/2014			Bond Future	1	100,000	0.00	Member	Sell
15:07:53	R186	On 07/08/2014			Bond Future	1	10,000,000	11,804.33	Member	Buy
15:07:53	R186	On 07/08/2014			Bond Future	1	100,000	118.04	Member	Buy
15:07:54	R186	On 07/08/2014			Bond Future	1	3,200,000	0.00	Member	Sell
15:07:54	R186	On 07/08/2014			Bond Future	1	900,000	0.00	Member	Sell
15:07:54	R186	On 07/08/2014			Bond Future	1	800,000	944.35	Member	Buy
15:07:54	R186	On 07/08/2014			Bond Future	1	900,000	0.00	Client	Sell
15:07:54	R186	On 07/08/2014			Bond Future	1	3,200,000	3,777.38	Member	Buy
15:07:54	R186	On 07/08/2014			Bond Future	1	3,200,000	0.00	Client	Sell
15:07:54	R186	On 07/08/2014			Bond Future	1	900,000	1,062.39	Member	Buy
15:07:54	R186	On 07/08/2014			Bond Future	1	800,000	0.00	Client	Sell
16:05:01	R186	On 07/08/2014			Bond Future	1	13,000,000	14,909.36	Member	Buy
16:05:01	R186	On 07/08/2014			Bond Future	1	13,000,000	0.00	Member	Sell
16:55:56	R186	On 07/08/2014			Bond Future	1	13,000,000	14,909.36	Client	Buy
16:55:56	R186	On 07/08/2014			Bond Future	1	13,000,000	0.00	Member	Sell
17:26:26	R186	On 07/08/2014			Bond Future	1	13,000,000	0.00	Member	Sell
17:26:26	R186	On 07/08/2014			Bond Future	1	13,000,000	14,909.36	Member	Buy
17:29:02	R186	On 07/08/2014			Bond Future	1	13,000,000	0.00	Client	Sell
17:29:02	R186	On 07/08/2014			Bond Future	1	13,000,000	14,909.36	Member	Buy
<b>Total for R186 Bond Future</b>						<b>39</b>	<b>374,000,000</b>	<b>218,915.63</b>		
8:58:26	R202	On 06/11/2014			Bond Future	1	2,200,000,000	0.00	Member	Sell
8:58:26	R202	On 06/11/2014			Bond Future	1	2,200,000,000	5,135,740.06	Member	Buy
8:58:26	R202	On 06/11/2014			Bond Future	1	20,100,000	0.00	Member	Sell
8:58:26	R202	On 06/11/2014			Bond Future	1	1,300,000	3,037.93	Member	Buy
15:38:19	R202	On 06/11/2014			Bond Future	1	196,400,000	458,961.27	Client	Buy
15:38:19	R202	On 06/11/2014			Bond Future	1	4,500,000	0.00	Member	Sell
15:38:19	R202	On 06/11/2014			Bond Future	1	9,900,000	0.00	Member	Sell
15:38:19	R202	On 06/11/2014			Bond Future	1	1,099,700,000	2,569,855.94	Member	Buy
15:38:19	R202	On 06/11/2014			Bond Future	1	4,500,000	10,515.92	Client	Buy
15:38:19	R202	On 06/11/2014			Bond Future	1	311,200,000	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
15:38:19	R202	On 06/11/2014			Bond Future	1	20,100,000	0.00	Member	Sell
15:38:19	R202	On 06/11/2014			Bond Future	1	19,600,000	45,802.65	Client	Buy
15:38:19	R202	On 06/11/2014			Bond Future	1	1,099,700,000	0.00	Member	Sell
15:38:19	R202	On 06/11/2014			Bond Future	1	2,200,000	0.00	Member	Sell
15:38:19	R202	On 06/11/2014			Bond Future	1	14,500,000	0.00	Member	Sell
15:38:19	R202	On 06/11/2014			Bond Future	1	4,500,000	10,515.92	Member	Buy
15:38:19	R202	On 06/11/2014			Bond Future	1	196,400,000	458,961.27	Member	Buy
15:38:19	R202	On 06/11/2014			Bond Future	1	2,200,000	5,141.11	Member	Buy
15:38:19	R202	On 06/11/2014			Bond Future	1	19,600,000	45,802.65	Member	Buy
15:38:19	R202	On 06/11/2014			Bond Future	1	520,600,000	1,216,574.52	Member	Buy
15:38:19	R202	On 06/11/2014			Bond Future	1	520,600,000	0.00	Member	Sell
15:38:19	R202	On 06/11/2014			Bond Future	1	311,200,000	727,233.94	Member	Buy
15:38:19	R202	On 06/11/2014			Bond Future	1	20,100,000	46,971.09	Member	Buy
15:38:19	R202	On 06/11/2014			Bond Future	1	9,900,000	23,135.01	Member	Buy
15:38:19	R202	On 06/11/2014			Bond Future	1	14,500,000	33,884.62	Member	Buy
15:38:19	R202	On 06/11/2014			Bond Future	1	196,400,000	0.00	Member	Sell
15:38:19	R202	On 06/11/2014			Bond Future	1	311,200,000	727,233.94	Client	Buy
15:38:19	R202	On 06/11/2014			Bond Future	1	9,900,000	23,135.01	Client	Buy
15:38:19	R202	On 06/11/2014			Bond Future	1	520,600,000	1,216,574.52	Client	Buy
15:38:19	R202	On 06/11/2014			Bond Future	1	14,500,000	33,884.62	Client	Buy
15:38:19	R202	On 06/11/2014			Bond Future	1	1,099,700,000	2,569,855.94	Client	Buy
15:38:19	R202	On 06/11/2014			Bond Future	1	19,600,000	0.00	Member	Sell
15:38:19	R202	On 06/11/2014			Bond Future	1	2,200,000	5,141.11	Client	Buy
15:38:19	R202	On 06/11/2014			Bond Future	1	20,100,000	46,971.09	Client	Buy
15:38:20	R202	On 06/11/2014			Bond Future	1	1,300,000	3,037.93	Client	Buy
15:38:20	R202	On 06/11/2014			Bond Future	1	1,300,000	0.00	Member	Sell
15:44:26	R202	On 06/11/2014			Bond Future	1	19,600,000	45,754.78	Member	Buy
15:44:26	R202	On 06/11/2014			Bond Future	1	520,600,000	0.00	Client	Sell
15:44:26	R202	On 06/11/2014			Bond Future	1	14,500,000	0.00	Member	Sell
15:44:26	R202	On 06/11/2014			Bond Future	1	1,099,700,000	0.00	Member	Sell
15:44:26	R202	On 06/11/2014			Bond Future	1	520,600,000	0.00	Member	Sell
15:44:26	R202	On 06/11/2014			Bond Future	1	311,200,000	0.00	Member	Sell
15:44:26	R202	On 06/11/2014			Bond Future	1	19,600,000	0.00	Client	Sell
15:44:26	R202	On 06/11/2014			Bond Future	1	311,200,000	726,473.78	Member	Buy
15:44:26	R202	On 06/11/2014			Bond Future	1	1,300,000	0.00	Member	Sell
15:44:26	R202	On 06/11/2014			Bond Future	1	19,600,000	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
15:44:26	R202	On 06/11/2014			Bond Future	1	1,099,700,000	0.00	Client	Sell
15:44:26	R202	On 06/11/2014			Bond Future	1	2,200,000	0.00	Member	Sell
15:44:26	R202	On 06/11/2014			Bond Future	1	9,900,000	0.00	Member	Sell
15:44:26	R202	On 06/11/2014			Bond Future	1	14,500,000	0.00	Client	Sell
15:44:26	R202	On 06/11/2014			Bond Future	1	1,300,000	3,034.76	Member	Buy
15:44:26	R202	On 06/11/2014			Bond Future	1	9,900,000	0.00	Client	Sell
15:44:26	R202	On 06/11/2014			Bond Future	1	1,099,700,000	2,567,169.70	Member	Buy
15:44:26	R202	On 06/11/2014			Bond Future	1	520,600,000	1,215,302.85	Member	Buy
15:44:26	R202	On 06/11/2014			Bond Future	1	311,200,000	0.00	Client	Sell
15:44:26	R202	On 06/11/2014			Bond Future	1	14,500,000	33,849.20	Member	Buy
15:44:26	R202	On 06/11/2014			Bond Future	1	2,200,000	0.00	Client	Sell
15:44:26	R202	On 06/11/2014			Bond Future	1	2,200,000	5,135.74	Member	Buy
15:44:26	R202	On 06/11/2014			Bond Future	1	9,900,000	23,110.83	Member	Buy
15:44:26	R202	On 06/11/2014			Bond Future	1	1,300,000	0.00	Client	Sell
15:44:27	R202	On 06/11/2014			Bond Future	1	4,500,000	0.00	Client	Sell
15:44:27	R202	On 06/11/2014			Bond Future	1	196,400,000	458,481.52	Member	Buy
15:44:27	R202	On 06/11/2014			Bond Future	1	196,400,000	0.00	Client	Sell
15:44:27	R202	On 06/11/2014			Bond Future	1	20,100,000	0.00	Client	Sell
15:44:27	R202	On 06/11/2014			Bond Future	1	20,100,000	46,921.99	Member	Buy
15:44:27	R202	On 06/11/2014			Bond Future	1	196,400,000	0.00	Member	Sell
15:44:27	R202	On 06/11/2014			Bond Future	1	4,500,000	10,504.92	Member	Buy
15:44:27	R202	On 06/11/2014			Bond Future	1	4,500,000	0.00	Member	Sell
<b>Total for R202 Bond Future</b>						<b>68</b>	<b>17,600,000,000</b>	<b>20,553,708.12</b>		
11:23:36	R203	On 07/08/2014			Bond Future	1	1,900,000	2,014.80	Member	Buy
11:23:36	R203	On 07/08/2014			Bond Future	1	1,900,000	0.00	Member	Sell
14:37:10	R203	On 07/08/2014			Bond Future	1	1,900,000	2,014.80	Member	Buy
14:37:10	R203	On 07/08/2014			Bond Future	1	1,900,000	0.00	Client	Sell
<b>Total for R203 Bond Future</b>						<b>4</b>	<b>7,600,000</b>	<b>4,029.60</b>		
11:23:36	R204	On 07/08/2014			Bond Future	1	2,800,000	2,877.60	Member	Buy
11:23:36	R204	On 07/08/2014			Bond Future	1	2,800,000	0.00	Member	Sell
14:38:17	R204	On 07/08/2014			Bond Future	1	2,800,000	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
14:38:17	R204	On 07/08/2014			Bond Future	1	2,800,000	2,877.60	Member	Buy
<b>Total for R204 Bond Future</b>						<b>4</b>	<b>11,200,000</b>	<b>5,755.20</b>		
12:02:44	R2048	On 06/11/2014			Bond Future	1	30,000,000	29,286.63	Member	Buy
12:02:44	R2048	On 06/11/2014			Bond Future	1	30,000,000	0.00	Member	Sell
12:17:29	R2048	On 06/11/2014			Bond Future	1	30,000,000	0.00	Member	Sell
12:17:29	R2048	On 06/11/2014			Bond Future	1	30,000,000	29,286.63	Client	Buy
14:05:34	R2048	On 06/11/2014			Bond Future	1	100,000	97.78	Member	Buy
14:05:34	R2048	On 06/11/2014			Bond Future	1	21,000,000	0.00	Member	Sell
14:27:43	R2048	On 06/11/2014			Bond Future	1	1,300,000	0.00	Member	Sell
14:27:43	R2048	On 06/11/2014			Bond Future	1	500,000	0.00	Member	Sell
14:27:43	R2048	On 06/11/2014			Bond Future	1	6,200,000	0.00	Member	Sell
14:27:43	R2048	On 06/11/2014			Bond Future	1	6,200,000	6,062.24	Client	Buy
14:27:43	R2048	On 06/11/2014			Bond Future	1	500,000	488.89	Client	Buy
14:27:43	R2048	On 06/11/2014			Bond Future	1	500,000	488.89	Member	Buy
14:27:43	R2048	On 06/11/2014			Bond Future	1	400,000	391.11	Member	Buy
14:27:43	R2048	On 06/11/2014			Bond Future	1	1,300,000	1,271.11	Client	Buy
14:27:43	R2048	On 06/11/2014			Bond Future	1	1,200,000	1,173.34	Member	Buy
14:27:43	R2048	On 06/11/2014			Bond Future	1	1,200,000	0.00	Member	Sell
14:27:43	R2048	On 06/11/2014			Bond Future	1	1,200,000	1,173.34	Client	Buy
14:27:43	R2048	On 06/11/2014			Bond Future	1	500,000	0.00	Member	Sell
14:27:43	R2048	On 06/11/2014			Bond Future	1	2,100,000	2,053.34	Client	Buy
14:27:43	R2048	On 06/11/2014			Bond Future	1	1,600,000	1,564.45	Client	Buy
14:27:43	R2048	On 06/11/2014			Bond Future	1	2,200,000	2,151.12	Member	Buy
14:27:43	R2048	On 06/11/2014			Bond Future	1	2,200,000	0.00	Member	Sell
14:27:43	R2048	On 06/11/2014			Bond Future	1	2,100,000	0.00	Member	Sell
14:27:43	R2048	On 06/11/2014			Bond Future	1	400,000	391.11	Client	Buy
14:27:43	R2048	On 06/11/2014			Bond Future	1	4,900,000	4,791.12	Client	Buy
14:27:43	R2048	On 06/11/2014			Bond Future	1	1,600,000	0.00	Member	Sell
14:27:43	R2048	On 06/11/2014			Bond Future	1	500,000	488.89	Member	Buy
14:27:43	R2048	On 06/11/2014			Bond Future	1	2,100,000	2,053.34	Member	Buy
14:27:43	R2048	On 06/11/2014			Bond Future	1	1,600,000	1,564.45	Member	Buy
14:27:43	R2048	On 06/11/2014			Bond Future	1	1,300,000	1,271.11	Member	Buy
14:27:43	R2048	On 06/11/2014			Bond Future	1	4,900,000	0.00	Member	Sell
14:27:43	R2048	On 06/11/2014			Bond Future	1	100,000	97.78	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
14:27:43	R2048	On 06/11/2014			Bond Future	1	100,000	0.00 Member	Sell
14:27:43	R2048	On 06/11/2014			Bond Future	1	6,200,000	6,062.24 Member	Buy
14:27:43	R2048	On 06/11/2014			Bond Future	1	4,900,000	4,791.12 Member	Buy
14:27:43	R2048	On 06/11/2014			Bond Future	1	2,200,000	2,151.12 Client	Buy
14:27:43	R2048	On 06/11/2014			Bond Future	1	500,000	488.89 Client	Buy
14:27:43	R2048	On 06/11/2014			Bond Future	1	400,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>38</b>	<b>204,000,000</b>	<b>99,640.02</b>	
11:23:36	R207	On 07/08/2014			Bond Future	1	2,100,000	2,061.94 Member	Buy
11:23:36	R207	On 07/08/2014			Bond Future	1	2,100,000	0.00 Member	Sell
14:37:49	R207	On 07/08/2014			Bond Future	1	2,100,000	2,061.94 Member	Buy
14:37:49	R207	On 07/08/2014			Bond Future	1	2,100,000	0.00 Client	Sell
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>8,400,000</b>	<b>4,123.87</b>	
8:42:51	R208	On 07/08/2014			Bond Future	1	17,000,000	0.00 Client	Sell
8:42:51	R208	On 07/08/2014			Bond Future	1	17,000,000	16,369.30 Member	Buy
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>34,000,000</b>	<b>16,369.30</b>	
9:22:47	R209	On 06/11/2014			Bond Future	1	10,000,000	7,466.18 Member	Buy
9:22:47	R209	On 07/08/2014			Bond Future	1	10,000,000	7,664.58 Member	Buy
9:22:47	R209	On 07/08/2014			Bond Future	1	10,000,000	0.00 Member	Sell
9:22:47	R209	On 06/11/2014			Bond Future	1	10,000,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>40,000,000</b>	<b>15,130.75</b>	
17:26:26	R213	On 07/08/2014			Bond Future	1	13,000,000	11,456.72 Member	Buy
17:26:26	R213	On 07/08/2014			Bond Future	1	13,000,000	0.00 Member	Sell
17:29:55	R213	On 07/08/2014			Bond Future	1	13,000,000	0.00 Member	Sell
17:29:55	R213	On 07/08/2014			Bond Future	1	13,000,000	11,456.72 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
	Total for R213 Bond Future				4	52,000,000	22,913.43	
	Grand Total for all Instruments				167	18,331,200,000	20,940,585.93	