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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/05/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
9:00:47	I2038	On 07/08/2014		Bond Future	1	47,600,000	0.00 Member	Sell
9:00:47	I2038	On 07/08/2014		Bond Future	1	47,600,000	58,300.90 Member	Buy
9:08:48	I2038	On 07/08/2014		Bond Future	1	47,600,000	58,300.90 Client	Buy
9:08:48	I2038	On 07/08/2014		Bond Future	1	47,600,000	0.00 Member	Sell
<b>Total for I2038 Bond Future</b>					<b>4</b>	<b>190,400,000</b>	<b>116,601.81</b>	
15:59:58	R157	On 07/08/2014		Bond Future	1	250,000,000	281,391.45 Member	Buy
15:59:58	R157	On 07/08/2014		Bond Future	1	2,900,000	0.00 Member	Sell
16:51:37	R157	On 07/08/2014		Bond Future	1	2,900,000	0.00 Client	Sell
16:51:37	R157	On 07/08/2014		Bond Future	1	45,900,000	0.00 Client	Sell
16:51:37	R157	On 07/08/2014		Bond Future	1	45,900,000	0.00 Member	Sell
16:51:37	R157	On 07/08/2014		Bond Future	1	64,000,000	0.00 Member	Sell
16:51:37	R157	On 07/08/2014		Bond Future	1	34,300,000	38,606.91 Member	Buy
16:51:37	R157	On 07/08/2014		Bond Future	1	51,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value	Trade R(000's)	Type	Buy/ Sell
16:51:37	R157	On 07/08/2014			Bond Future	1	5,600,000	6,303.17	Member		Buy
16:51:37	R157	On 07/08/2014			Bond Future	1	12,500,000	0.00	Member		Sell
16:51:37	R157	On 07/08/2014			Bond Future	1	6,000,000	0.00	Member		Sell
16:51:37	R157	On 07/08/2014			Bond Future	1	18,700,000	0.00	Member		Sell
16:51:37	R157	On 07/08/2014			Bond Future	1	12,500,000	14,069.57	Member		Buy
16:51:37	R157	On 07/08/2014			Bond Future	1	18,700,000	0.00	Client		Sell
16:51:37	R157	On 07/08/2014			Bond Future	1	34,300,000	0.00	Member		Sell
16:51:37	R157	On 07/08/2014			Bond Future	1	5,600,000	0.00	Member		Sell
16:51:37	R157	On 07/08/2014			Bond Future	1	9,100,000	0.00	Member		Sell
16:51:37	R157	On 07/08/2014			Bond Future	1	51,000,000	0.00	Member		Sell
16:51:37	R157	On 07/08/2014			Bond Future	1	51,000,000	57,403.86	Member		Buy
16:51:37	R157	On 07/08/2014			Bond Future	1	34,300,000	0.00	Client		Sell
16:51:37	R157	On 07/08/2014			Bond Future	1	18,700,000	21,048.08	Member		Buy
16:51:37	R157	On 07/08/2014			Bond Future	1	6,000,000	0.00	Client		Sell
16:51:37	R157	On 07/08/2014			Bond Future	1	45,900,000	51,663.47	Member		Buy
16:51:37	R157	On 07/08/2014			Bond Future	1	64,000,000	0.00	Client		Sell
16:51:37	R157	On 07/08/2014			Bond Future	1	6,000,000	6,753.39	Member		Buy
16:51:37	R157	On 07/08/2014			Bond Future	1	5,600,000	0.00	Client		Sell
16:51:37	R157	On 07/08/2014			Bond Future	1	64,000,000	72,036.21	Member		Buy
16:51:37	R157	On 07/08/2014			Bond Future	1	9,100,000	10,242.65	Member		Buy
16:51:37	R157	On 07/08/2014			Bond Future	1	12,500,000	0.00	Client		Sell
16:51:37	R157	On 07/08/2014			Bond Future	1	2,900,000	3,264.14	Member		Buy
16:51:37	R157	On 07/08/2014			Bond Future	1	9,100,000	0.00	Client		Sell
<b>Total for R157 Bond Future</b>						<b>31</b>	<b>1,000,000,000</b>	<b>562,782.90</b>			
9:43:53	R186	On 07/08/2014			Bond Future	1	250,000,000	0.00	Member		Sell
9:43:53	R186	On 07/08/2014			Bond Future	1	54,200,000	64,214.56	Member		Buy
10:50:55	R186	On 07/08/2014			Bond Future	1	12,100,000	14,335.72	Member		Buy
10:50:55	R186	On 07/08/2014			Bond Future	1	4,700,000	5,568.42	Member		Buy
10:50:55	R186	On 07/08/2014			Bond Future	1	15,400,000	18,245.47	Member		Buy
10:50:55	R186	On 07/08/2014			Bond Future	1	14,900,000	17,653.08	Member		Buy
10:50:55	R186	On 07/08/2014			Bond Future	1	8,100,000	9,596.64	Client		Buy
10:50:55	R186	On 07/08/2014			Bond Future	1	8,100,000	0.00	Member		Sell
10:50:55	R186	On 07/08/2014			Bond Future	1	14,900,000	0.00	Member		Sell
10:50:55	R186	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
10:50:55	R186	On 07/08/2014			Bond Future	1	4,700,000	5,568.42	Client	Buy
10:50:55	R186	On 07/08/2014			Bond Future	1	56,000,000	66,347.15	Client	Buy
10:50:55	R186	On 07/08/2014			Bond Future	1	18,000,000	0.00	Member	Sell
10:50:55	R186	On 07/08/2014			Bond Future	1	15,400,000	0.00	Member	Sell
10:50:55	R186	On 07/08/2014			Bond Future	1	66,600,000	78,905.72	Client	Buy
10:50:55	R186	On 07/08/2014			Bond Future	1	14,900,000	17,653.08	Client	Buy
10:50:55	R186	On 07/08/2014			Bond Future	1	54,200,000	0.00	Member	Sell
10:50:55	R186	On 07/08/2014			Bond Future	1	56,000,000	66,347.15	Member	Buy
10:50:55	R186	On 07/08/2014			Bond Future	1	66,600,000	78,905.72	Member	Buy
10:50:55	R186	On 07/08/2014			Bond Future	1	18,000,000	21,325.87	Member	Buy
10:50:55	R186	On 07/08/2014			Bond Future	1	56,000,000	0.00	Member	Sell
10:50:55	R186	On 07/08/2014			Bond Future	1	66,600,000	0.00	Member	Sell
10:50:55	R186	On 07/08/2014			Bond Future	1	8,100,000	9,596.64	Member	Buy
10:50:55	R186	On 07/08/2014			Bond Future	1	4,700,000	0.00	Member	Sell
10:50:55	R186	On 07/08/2014			Bond Future	1	15,400,000	18,245.47	Client	Buy
10:50:55	R186	On 07/08/2014			Bond Future	1	12,100,000	14,335.72	Client	Buy
10:50:55	R186	On 07/08/2014			Bond Future	1	54,200,000	64,214.56	Client	Buy
10:50:55	R186	On 07/08/2014			Bond Future	1	18,000,000	21,325.87	Client	Buy
11:21:26	R186	On 07/08/2014			Bond Future	1	9,200,000	0.00	Member	Sell
11:21:26	R186	On 07/08/2014			Bond Future	1	9,200,000	10,936.29	Member	Buy
11:26:14	R186	On 07/08/2014			Bond Future	1	9,200,000	0.00	Member	Sell
11:26:14	R186	On 07/08/2014			Bond Future	1	9,200,000	10,936.29	Client	Buy
14:48:28	R186	On 07/08/2014			Bond Future	1	10,000,000	0.00	Member	Sell
14:53:31	R186	On 07/08/2014			Bond Future	1	10,000,000	11,838.14	Member	Buy
<b>Total for R186 Bond Future</b>						<b>34</b>	<b>1,056,800,000</b>	<b>626,095.97</b>		
9:00:47	R202	On 07/08/2014			Bond Future	1	3,700,000	0.00	Member	Sell
9:00:47	R202	On 07/08/2014			Bond Future	1	3,700,000	8,479.43	Member	Buy
9:08:37	R202	On 07/08/2014			Bond Future	1	3,700,000	0.00	Member	Sell
9:08:37	R202	On 07/08/2014			Bond Future	1	3,700,000	8,479.43	Client	Buy
<b>Total for R202 Bond Future</b>						<b>4</b>	<b>14,800,000</b>	<b>16,958.87</b>		
16:30:22	R204	On 07/08/2014			Bond Future	1	942,600,000	969,458.26	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:30:22	R204	On 07/08/2014			Bond Future	1	3,300,000	0.00	Member	Sell
16:52:15	R204	On 07/08/2014			Bond Future	1	41,200,000	0.00	Client	Sell
16:52:15	R204	On 07/08/2014			Bond Future	1	25,300,000	0.00	Member	Sell
16:52:15	R204	On 07/08/2014			Bond Future	1	12,300,000	0.00	Member	Sell
16:52:15	R204	On 07/08/2014			Bond Future	1	271,400,000	0.00	Member	Sell
16:52:15	R204	On 07/08/2014			Bond Future	1	3,300,000	0.00	Client	Sell
16:52:15	R204	On 07/08/2014			Bond Future	1	361,500,000	0.00	Client	Sell
16:52:15	R204	On 07/08/2014			Bond Future	1	25,300,000	26,020.89	Member	Buy
16:52:15	R204	On 07/08/2014			Bond Future	1	361,500,000	0.00	Member	Sell
16:52:15	R204	On 07/08/2014			Bond Future	1	4,700,000	0.00	Client	Sell
16:52:15	R204	On 07/08/2014			Bond Future	1	73,000,000	0.00	Client	Sell
16:52:15	R204	On 07/08/2014			Bond Future	1	41,200,000	42,373.94	Member	Buy
16:52:15	R204	On 07/08/2014			Bond Future	1	25,300,000	0.00	Client	Sell
16:52:15	R204	On 07/08/2014			Bond Future	1	3,300,000	3,394.03	Member	Buy
16:52:15	R204	On 07/08/2014			Bond Future	1	271,400,000	0.00	Client	Sell
16:52:15	R204	On 07/08/2014			Bond Future	1	124,600,000	0.00	Client	Sell
16:52:15	R204	On 07/08/2014			Bond Future	1	361,500,000	371,800.51	Member	Buy
16:52:15	R204	On 07/08/2014			Bond Future	1	124,600,000	0.00	Member	Sell
16:52:15	R204	On 07/08/2014			Bond Future	1	73,000,000	0.00	Member	Sell
16:52:15	R204	On 07/08/2014			Bond Future	1	73,000,000	75,080.05	Member	Buy
16:52:15	R204	On 07/08/2014			Bond Future	1	25,300,000	0.00	Member	Sell
16:52:15	R204	On 07/08/2014			Bond Future	1	4,700,000	0.00	Member	Sell
16:52:15	R204	On 07/08/2014			Bond Future	1	12,300,000	0.00	Client	Sell
16:52:15	R204	On 07/08/2014			Bond Future	1	25,300,000	0.00	Client	Sell
16:52:15	R204	On 07/08/2014			Bond Future	1	124,600,000	128,150.33	Member	Buy
16:52:15	R204	On 07/08/2014			Bond Future	1	41,200,000	0.00	Member	Sell
16:52:15	R204	On 07/08/2014			Bond Future	1	271,400,000	279,133.22	Member	Buy
16:52:15	R204	On 07/08/2014			Bond Future	1	25,300,000	26,020.89	Member	Buy
16:52:15	R204	On 07/08/2014			Bond Future	1	4,700,000	4,833.92	Member	Buy
16:52:15	R204	On 07/08/2014			Bond Future	1	12,300,000	12,650.47	Member	Buy
<b>Total for R204 Bond Future</b>						<b>31</b>	<b>3,770,400,000</b>	<b>1,938,916.51</b>		
11:04:41	R209	On 06/11/2014	9.50	Put	Bond Future	1	47,500,000	0.00	Client	Sell
11:04:41	R209	On 06/11/2014	9.50	Put	Bond Future	1	47,500,000	10.12	Client	Buy
15:15:58	R209	On 06/11/2014	9.50	Put	Bond Future	1	47,500,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
15:15:58	R209	On 06/11/2014	9.50	Put	Bond Future	1	47,500,000	10.12 Member	Buy
15:16:04	R209	On 06/11/2014	9.50	Put	Bond Future	1	47,500,000	0.00 Member	Sell
15:16:04	R209	On 06/11/2014	9.50	Put	Bond Future	1	47,500,000	10.12 Client	Buy
15:16:38	R209	On 06/11/2014	9.50	Put	Bond Future	1	47,500,000	0.00 Client	Sell
15:16:38	R209	On 06/11/2014	9.50	Put	Bond Future	1	47,500,000	9.38 Client	Buy
<b>Total for R209 Bond Future</b>						<b>8</b>	<b>380,000,000</b>	<b>39.74</b>	
<b>Grand Total for all Instruments</b>						<b>112</b>	<b>6,412,400,000</b>	<b>3,261,395.80</b>	