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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 31/07/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:04:45	ALBI	On 07/08/2014		Index Future	1	20,000	0.00	Client	Sell
10:04:45	ALBI	On 07/08/2014		Index Future	1	20,000	9,137.96	Client	Buy
<b>Total for ALBI Index Future</b>					<b>2</b>	<b>40,000</b>	<b>9,137.96</b>		
11:39:10	I2038	On 07/08/2014		Bond Future	1	27,000,000	32,494.56	Member	Buy
11:39:10	I2038	On 06/11/2014		Bond Future	1	27,000,000	0.00	Member	Sell
11:39:10	I2038	On 06/11/2014		Bond Future	1	27,000,000	33,014.95	Client	Buy
11:39:10	I2038	On 07/08/2014		Bond Future	1	27,000,000	0.00	Client	Sell
<b>Total for I2038 Bond Future</b>					<b>4</b>	<b>108,000,000</b>	<b>65,509.50</b>		
10:10:25	IGOV	On 06/11/2014		Index Future	1	840,000	0.00	Client	Sell
10:10:25	IGOV	On 07/08/2014		Index Future	1	840,000	181,888.56	Client	Buy
10:10:25	IGOV	On 07/08/2014		Index Future	1	840,000	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
10:10:25	IGOV	On 06/11/2014			Index Future	1	840,000	184,771.44	Client	Buy
<b>Total for IGOV Index Future</b>						<b>4</b>	<b>3,360,000</b>	<b>366,660.00</b>		
12:57:55	ILBI	On 05/02/2015			Index Future	1	1,570,000	0.00	Client	Sell
12:57:55	ILBI	On 05/02/2015			Index Future	1	210,000	126,264.39	Member	Buy
14:46:07	ILBI	On 05/02/2015			Index Future	1	60,000	36,075.54	Member	Buy
14:46:07	ILBI	On 05/02/2015			Index Future	1	840,000	505,057.56	Member	Buy
14:46:07	ILBI	On 05/02/2015			Index Future	1	60,000	36,075.54	Client	Buy
14:46:07	ILBI	On 05/02/2015			Index Future	1	210,000	126,264.39	Client	Buy
14:46:07	ILBI	On 05/02/2015			Index Future	1	840,000	0.00	Member	Sell
14:46:07	ILBI	On 05/02/2015			Index Future	1	20,000	12,025.18	Client	Buy
14:46:07	ILBI	On 05/02/2015			Index Future	1	210,000	0.00	Member	Sell
14:46:07	ILBI	On 05/02/2015			Index Future	1	390,000	234,491.01	Client	Buy
14:46:07	ILBI	On 05/02/2015			Index Future	1	20,000	0.00	Member	Sell
14:46:07	ILBI	On 05/02/2015			Index Future	1	30,000	0.00	Member	Sell
14:46:07	ILBI	On 05/02/2015			Index Future	1	10,000	6,012.59	Client	Buy
14:46:07	ILBI	On 05/02/2015			Index Future	1	840,000	505,057.56	Client	Buy
14:46:07	ILBI	On 05/02/2015			Index Future	1	10,000	0.00	Member	Sell
14:46:07	ILBI	On 05/02/2015			Index Future	1	60,000	0.00	Member	Sell
14:46:07	ILBI	On 05/02/2015			Index Future	1	10,000	6,012.59	Client	Buy
14:46:07	ILBI	On 05/02/2015			Index Future	1	390,000	234,491.01	Member	Buy
14:46:07	ILBI	On 05/02/2015			Index Future	1	10,000	6,012.59	Member	Buy
14:46:07	ILBI	On 05/02/2015			Index Future	1	10,000	6,012.59	Member	Buy
14:46:07	ILBI	On 05/02/2015			Index Future	1	20,000	12,025.18	Member	Buy
14:46:07	ILBI	On 05/02/2015			Index Future	1	30,000	18,037.77	Member	Buy
14:46:07	ILBI	On 05/02/2015			Index Future	1	10,000	0.00	Member	Sell
14:46:07	ILBI	On 05/02/2015			Index Future	1	30,000	18,037.77	Client	Buy
14:46:07	ILBI	On 05/02/2015			Index Future	1	390,000	0.00	Member	Sell
15:03:35	ILBI	On 07/08/2014			Index Future	1	2,100,000	1,222,687.20	Client	Buy
15:03:35	ILBI	On 07/08/2014			Index Future	1	280,000	0.00	Member	Sell
15:10:47	ILBI	On 07/08/2014			Index Future	1	520,000	0.00	Member	Sell
15:10:47	ILBI	On 07/08/2014			Index Future	1	1,130,000	0.00	Member	Sell
15:10:47	ILBI	On 07/08/2014			Index Future	1	20,000	0.00	Member	Sell
15:10:47	ILBI	On 07/08/2014			Index Future	1	20,000	0.00	Client	Sell
15:10:47	ILBI	On 07/08/2014			Index Future	1	90,000	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
15:10:47	ILBI	On 07/08/2014			Index Future	1	1,130,000	0.00	Client	Sell
15:10:47	ILBI	On 07/08/2014			Index Future	1	10,000	0.00	Member	Sell
15:10:47	ILBI	On 07/08/2014			Index Future	1	10,000	0.00	Member	Sell
15:10:47	ILBI	On 07/08/2014			Index Future	1	90,000	0.00	Member	Sell
15:10:47	ILBI	On 07/08/2014			Index Future	1	10,000	5,822.32	Member	Buy
15:10:47	ILBI	On 07/08/2014			Index Future	1	40,000	0.00	Client	Sell
15:10:47	ILBI	On 07/08/2014			Index Future	1	520,000	0.00	Client	Sell
15:10:47	ILBI	On 07/08/2014			Index Future	1	1,130,000	657,922.16	Member	Buy
15:10:47	ILBI	On 07/08/2014			Index Future	1	10,000	5,822.32	Member	Buy
15:10:47	ILBI	On 07/08/2014			Index Future	1	520,000	302,760.64	Member	Buy
15:10:47	ILBI	On 07/08/2014			Index Future	1	280,000	163,024.96	Member	Buy
15:10:47	ILBI	On 07/08/2014			Index Future	1	20,000	11,644.64	Member	Buy
15:10:47	ILBI	On 07/08/2014			Index Future	1	10,000	0.00	Client	Sell
15:10:47	ILBI	On 07/08/2014			Index Future	1	90,000	52,400.88	Member	Buy
15:10:47	ILBI	On 07/08/2014			Index Future	1	280,000	0.00	Client	Sell
15:10:47	ILBI	On 07/08/2014			Index Future	1	40,000	23,289.28	Member	Buy
15:10:47	ILBI	On 07/08/2014			Index Future	1	10,000	0.00	Client	Sell
15:10:47	ILBI	On 07/08/2014			Index Future	1	40,000	0.00	Member	Sell
<b>Total for ILBI Index Future</b>						<b>50</b>	<b>14,680,000</b>	<b>4,333,327.66</b>		
9:01:15	R186	On 06/11/2014			Bond Future	1	100,000,000	0.00	Member	Sell
9:01:15	R186	On 07/08/2014			Bond Future	1	100,000,000	118,262.85	Member	Buy
9:01:15	R186	On 07/08/2014			Bond Future	1	100,000,000	0.00	Member	Sell
9:01:15	R186	On 06/11/2014			Bond Future	1	100,000,000	120,035.61	Member	Buy
9:41:49	R186	On 07/08/2014			Bond Future	1	20,000,000	23,652.57	Member	Buy
9:41:49	R186	On 07/08/2014			Bond Future	1	100,000,000	0.00	Member	Sell
9:42:03	R186	On 06/11/2014			Bond Future	1	20,000,000	0.00	Member	Sell
9:42:03	R186	On 06/11/2014			Bond Future	1	100,000,000	120,035.61	Member	Buy
10:09:16	R186	On 07/08/2014			Bond Future	1	30,000,000	35,478.86	Client	Buy
10:09:16	R186	On 07/08/2014			Bond Future	1	30,000,000	0.00	Member	Sell
10:09:16	R186	On 07/08/2014			Bond Future	1	35,000,000	41,392.00	Client	Buy
10:09:16	R186	On 07/08/2014			Bond Future	1	20,000,000	23,652.57	Client	Buy
10:09:16	R186	On 07/08/2014			Bond Future	1	30,000,000	35,478.86	Member	Buy
10:09:16	R186	On 07/08/2014			Bond Future	1	35,000,000	41,392.00	Member	Buy
10:09:16	R186	On 07/08/2014			Bond Future	1	35,000,000	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
10:09:16	R186	On 07/08/2014			Bond Future	1	15,000,000	17,739.43	Client	Buy
10:09:16	R186	On 07/08/2014			Bond Future	1	15,000,000	17,739.43	Member	Buy
10:09:16	R186	On 07/08/2014			Bond Future	1	15,000,000	0.00	Member	Sell
10:09:16	R186	On 07/08/2014			Bond Future	1	20,000,000	0.00	Member	Sell
10:10:04	R186	On 06/11/2014			Bond Future	1	35,000,000	0.00	Member	Sell
10:10:04	R186	On 06/11/2014			Bond Future	1	15,000,000	0.00	Member	Sell
10:10:04	R186	On 06/11/2014			Bond Future	1	15,000,000	0.00	Client	Sell
10:10:04	R186	On 06/11/2014			Bond Future	1	35,000,000	42,012.46	Member	Buy
10:10:04	R186	On 06/11/2014			Bond Future	1	30,000,000	0.00	Client	Sell
10:10:04	R186	On 06/11/2014			Bond Future	1	20,000,000	24,007.12	Member	Buy
10:10:04	R186	On 06/11/2014			Bond Future	1	20,000,000	0.00	Client	Sell
10:10:04	R186	On 06/11/2014			Bond Future	1	35,000,000	0.00	Client	Sell
10:10:04	R186	On 06/11/2014			Bond Future	1	15,000,000	18,005.34	Member	Buy
10:10:04	R186	On 06/11/2014			Bond Future	1	30,000,000	0.00	Member	Sell
10:10:04	R186	On 06/11/2014			Bond Future	1	30,000,000	36,010.68	Member	Buy
12:21:05	R186	On 06/11/2014			Bond Future	1	1,700,000	2,048.49	Member	Buy
12:21:05	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
12:36:53	R186	On 06/11/2014			Bond Future	1	3,300,000	3,976.49	Client	Buy
12:36:53	R186	On 06/11/2014			Bond Future	1	3,300,000	3,976.49	Member	Buy
12:36:53	R186	On 06/11/2014			Bond Future	1	3,300,000	0.00	Member	Sell
12:36:54	R186	On 06/11/2014			Bond Future	1	1,700,000	0.00	Member	Sell
12:36:54	R186	On 06/11/2014			Bond Future	1	1,700,000	2,048.49	Client	Buy
13:56:27	R186	On 06/11/2014			Bond Future	1	148,500,000	0.00	Member	Sell
13:56:27	R186	On 07/08/2014			Bond Future	1	148,500,000	175,879.11	Member	Buy
13:56:27	R186	On 07/08/2014			Bond Future	1	105,000,000	0.00	Member	Sell
13:56:27	R186	On 06/11/2014			Bond Future	1	105,000,000	126,302.95	Member	Buy
14:22:37	R186	On 06/11/2014			Bond Future	1	22,000,000	26,463.47	Member	Buy
14:22:37	R186	On 06/11/2014			Bond Future	1	21,500,000	25,862.03	Member	Buy
14:22:37	R186	On 06/11/2014			Bond Future	1	21,500,000	25,862.03	Client	Buy
14:22:37	R186	On 06/11/2014			Bond Future	1	105,000,000	0.00	Member	Sell
14:22:37	R186	On 06/11/2014			Bond Future	1	22,000,000	26,463.47	Client	Buy
14:22:37	R186	On 06/11/2014			Bond Future	1	105,000,000	126,302.95	Client	Buy
14:22:37	R186	On 06/11/2014			Bond Future	1	21,500,000	0.00	Member	Sell
14:22:37	R186	On 06/11/2014			Bond Future	1	22,000,000	0.00	Member	Sell
14:23:19	R186	On 07/08/2014			Bond Future	1	21,500,000	0.00	Client	Sell
14:23:19	R186	On 07/08/2014			Bond Future	1	22,000,000	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
14:23:19	R186	On 07/08/2014			Bond Future	1	22,000,000	0.00 Member	Sell
14:23:19	R186	On 07/08/2014			Bond Future	1	105,000,000	0.00 Client	Sell
14:23:19	R186	On 07/08/2014			Bond Future	1	105,000,000	124,358.97 Member	Buy
14:23:19	R186	On 07/08/2014			Bond Future	1	22,000,000	26,056.16 Member	Buy
14:23:19	R186	On 07/08/2014			Bond Future	1	21,500,000	25,463.98 Member	Buy
14:23:19	R186	On 07/08/2014			Bond Future	1	21,500,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>57</b>	<b>2,408,000,000</b>	<b>1,435,960.46</b>	
12:21:43	R210	On 06/11/2014			Bond Future	1	4,000,000	6,882.76 Client	Buy
12:21:43	R210	On 06/11/2014			Bond Future	1	4,000,000	0.00 Member	Sell
<b>Total for R210 Bond Future</b>						<b>2</b>	<b>8,000,000</b>	<b>6,882.76</b>	
12:21:43	R212	On 06/11/2014			Bond Future	1	20,000,000	27,519.40 Client	Buy
12:21:43	R212	On 06/11/2014			Bond Future	1	20,000,000	0.00 Member	Sell
<b>Total for R212 Bond Future</b>						<b>2</b>	<b>40,000,000</b>	<b>27,519.40</b>	
<b>Grand Total for all Instruments</b>						<b>121</b>	<b>2,582,080,000</b>	<b>6,244,997.75</b>	