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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/05/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell	
13:51:49	IGOV	On 06/11/2014		Index Future	1	10,000	0.00	Client	Sell	
13:51:49	IGOV	On 06/11/2014		Index Future	1	10,000	2,177.01	Client	Buy	
Total for IGOV Index Future					2	20,000	2,177.01			
13:38:06	R209	On 06/11/2014	9.50	Put	Bond Future	1	112,000,000	0.00	Member	Sell
13:38:06	R209	On 06/11/2014	8.50	Call	Bond Future	1	112,000,000	33.77	Member	Buy
13:38:06	R209	On 06/11/2014	9.50	Put	Bond Future	1	550,000,000	93.83	Member	Buy
13:38:06	R209	On 06/11/2014	8.50	Call	Bond Future	1	550,000,000	0.00	Member	Sell
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	3,700,000	1.12	Client	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	150,000,000	0.00	Member	Sell
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	16,800,000	0.00	Member	Sell
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	47,500,000	0.00	Member	Sell
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	8,400,000	2.54	Client	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	32,000,000	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
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	47,500,000	14.37 Client	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	112,000,000	33.88 Client	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	38,300,000	11.59 Client	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	32,300,000	9.77 Client	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	8,400,000	0.00 Member	Sell
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	112,000,000	0.00 Member	Sell
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	16,800,000	5.08 Client	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	3,700,000	0.00 Member	Sell
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	20,000,000	6.05 Client	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	43,000,000	13.01 Client	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	25,000,000	7.56 Client	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	150,000,000	45.38 Client	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	20,000,000	0.00 Member	Sell
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	43,000,000	0.00 Member	Sell
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	21,000,000	6.35 Client	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	25,000,000	0.00 Member	Sell
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	8,400,000	2.53 Member	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	150,000,000	45.23 Member	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	25,000,000	7.54 Member	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	16,800,000	5.07 Member	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	43,000,000	12.96 Member	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	32,300,000	0.00 Member	Sell
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	32,000,000	9.68 Client	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	21,000,000	0.00 Member	Sell
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	38,300,000	0.00 Member	Sell
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	3,700,000	1.12 Member	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	21,000,000	6.33 Member	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	20,000,000	6.03 Member	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	47,500,000	14.32 Member	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	38,300,000	11.55 Member	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	32,300,000	9.74 Member	Buy
16:15:25	R209	On 06/11/2014	8.50	Call	Bond Future	1	32,000,000	9.65 Member	Buy
16:18:50	R209	On 06/11/2014	9.50	Put	Bond Future	1	32,000,000	0.00 Member	Sell
16:18:50	R209	On 06/11/2014	9.50	Put	Bond Future	1	3,700,000	0.00 Member	Sell
16:18:50	R209	On 06/11/2014	9.50	Put	Bond Future	1	21,000,000	0.00 Client	Sell
16:18:50	R209	On 06/11/2014	9.50	Put	Bond Future	1	21,000,000	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
16:18:50	R209	On 06/11/2014	9.50	Put	Bond Future	1	20,000,000	0.00	Member	Sell
16:18:50	R209	On 06/11/2014	9.50	Put	Bond Future	1	3,700,000	0.00	Client	Sell
16:18:50	R209	On 06/11/2014	9.50	Put	Bond Future	1	32,300,000	5.48	Member	Buy
16:18:50	R209	On 06/11/2014	9.50	Put	Bond Future	1	47,500,000	0.00	Member	Sell
16:18:50	R209	On 06/11/2014	9.50	Put	Bond Future	1	38,300,000	0.00	Member	Sell
16:18:50	R209	On 06/11/2014	9.50	Put	Bond Future	1	32,300,000	0.00	Member	Sell
16:18:50	R209	On 06/11/2014	9.50	Put	Bond Future	1	21,000,000	3.56	Member	Buy
16:18:50	R209	On 06/11/2014	9.50	Put	Bond Future	1	47,500,000	0.00	Client	Sell
16:18:50	R209	On 06/11/2014	9.50	Put	Bond Future	1	32,000,000	5.43	Member	Buy
16:18:50	R209	On 06/11/2014	9.50	Put	Bond Future	1	32,000,000	0.00	Client	Sell
16:18:50	R209	On 06/11/2014	9.50	Put	Bond Future	1	3,700,000	0.63	Member	Buy
16:18:50	R209	On 06/11/2014	9.50	Put	Bond Future	1	20,000,000	0.00	Client	Sell
16:18:50	R209	On 06/11/2014	9.50	Put	Bond Future	1	20,000,000	3.39	Member	Buy
16:18:50	R209	On 06/11/2014	9.50	Put	Bond Future	1	47,500,000	8.06	Member	Buy
16:18:50	R209	On 06/11/2014	9.50	Put	Bond Future	1	32,300,000	0.00	Client	Sell
16:18:50	R209	On 06/11/2014	9.50	Put	Bond Future	1	38,300,000	6.50	Member	Buy
16:18:50	R209	On 06/11/2014	9.50	Put	Bond Future	1	38,300,000	0.00	Client	Sell
16:18:51	R209	On 06/11/2014	9.50	Put	Bond Future	1	43,000,000	7.29	Member	Buy
16:18:51	R209	On 06/11/2014	9.50	Put	Bond Future	1	43,000,000	0.00	Client	Sell
16:18:51	R209	On 06/11/2014	9.50	Put	Bond Future	1	25,000,000	0.00	Client	Sell
16:18:51	R209	On 06/11/2014	9.50	Put	Bond Future	1	150,000,000	0.00	Client	Sell
16:18:51	R209	On 06/11/2014	9.50	Put	Bond Future	1	16,800,000	0.00	Client	Sell
16:18:51	R209	On 06/11/2014	9.50	Put	Bond Future	1	16,800,000	2.85	Member	Buy
16:18:51	R209	On 06/11/2014	9.50	Put	Bond Future	1	43,000,000	0.00	Member	Sell
16:18:51	R209	On 06/11/2014	9.50	Put	Bond Future	1	8,400,000	1.42	Member	Buy
16:18:51	R209	On 06/11/2014	9.50	Put	Bond Future	1	8,400,000	0.00	Client	Sell
16:18:51	R209	On 06/11/2014	9.50	Put	Bond Future	1	112,000,000	0.00	Client	Sell
16:18:51	R209	On 06/11/2014	9.50	Put	Bond Future	1	112,000,000	19.00	Member	Buy
16:18:51	R209	On 06/11/2014	9.50	Put	Bond Future	1	150,000,000	0.00	Member	Sell
16:18:51	R209	On 06/11/2014	9.50	Put	Bond Future	1	25,000,000	0.00	Member	Sell
16:18:51	R209	On 06/11/2014	9.50	Put	Bond Future	1	16,800,000	0.00	Member	Sell
16:18:51	R209	On 06/11/2014	9.50	Put	Bond Future	1	25,000,000	4.24	Member	Buy
16:18:51	R209	On 06/11/2014	9.50	Put	Bond Future	1	150,000,000	25.44	Member	Buy
16:18:51	R209	On 06/11/2014	9.50	Put	Bond Future	1	8,400,000	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
	Total for R209 Bond Future				80	4,400,000,000	519.31	
	Grand Total for all Instruments				82	4,400,020,000	2,696.32	