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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/06/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
13:07:31	IGOV	On 07/08/2014		Index Future	1	10,000	2,149.87	Client	Buy
13:07:31	IGOV	On 07/08/2014		Index Future	1	10,000	0.00	Client	Sell
Total for IGOV Index Future					2	20,000	2,149.87		
9:56:00	R186	On 07/08/2014		Bond Future	1	2,000,000	0.00	Member	Sell
9:56:00	R186	On 07/08/2014		Bond Future	1	2,000,000	2,340.80	Client	Buy
10:29:28	R186	On 07/08/2014		Bond Future	1	30,000,000	35,068.51	Client	Buy
10:29:28	R186	On 07/08/2014		Bond Future	1	30,000,000	0.00	Member	Sell
11:37:53	R186	On 07/08/2014		Bond Future	1	80,000,000	93,502.56	Member	Buy
11:37:53	R186	On 07/08/2014		Bond Future	1	80,000,000	0.00	Member	Sell
11:46:59	R186	On 07/08/2014		Bond Future	1	80,000,000	0.00	Member	Sell
11:46:59	R186	On 07/08/2014		Bond Future	1	80,000,000	93,502.56	Client	Buy
12:57:36	R186	On 07/08/2014		Bond Future	1	10,000,000	0.00	Member	Sell
12:57:36	R186	On 07/08/2014		Bond Future	1	10,000,000	11,712.60	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
13:52:02	R186	On 07/08/2014			Bond Future	1	100,000,000	0.00	Member	Sell
13:52:02	R186	On 07/08/2014			Bond Future	1	100,000,000	116,856.85	Member	Buy
13:55:01	R186	On 07/08/2014			Bond Future	1	14,000,000	0.00	Member	Sell
13:55:01	R186	On 07/08/2014			Bond Future	1	12,000,000	14,004.22	Member	Buy
13:58:54	R186	On 07/08/2014			Bond Future	1	2,000,000	2,334.04	Member	Buy
13:58:54	R186	On 07/08/2014			Bond Future	1	2,000,000	0.00	Member	Sell
13:58:54	R186	On 07/08/2014			Bond Future	1	12,000,000	14,004.22	Client	Buy
13:58:54	R186	On 07/08/2014			Bond Future	1	2,000,000	2,334.04	Client	Buy
13:58:54	R186	On 07/08/2014			Bond Future	1	12,000,000	0.00	Member	Sell
14:51:46	R186	On 07/08/2014			Bond Future	1	100,000,000	0.00	Member	Sell
14:51:46	R186	On 07/08/2014			Bond Future	1	100,000,000	116,856.85	Client	Buy
16:45:14	R186	On 07/08/2014			Bond Future	1	10,000,000	0.00	Member	Sell
16:45:14	R186	On 07/08/2014			Bond Future	1	25,000,000	0.00	Member	Sell
16:45:14	R186	On 07/08/2014			Bond Future	1	25,000,000	29,214.21	Client	Buy
16:45:14	R186	On 07/08/2014			Bond Future	1	10,000,000	11,695.96	Member	Buy
17:20:28	R186	On 07/08/2014			Bond Future	1	10,000,000	0.00	Member	Sell
17:20:28	R186	On 07/08/2014			Bond Future	1	10,000,000	11,712.60	Member	Buy
Total for R186 Bond Future						27	950,000,000	555,140.00		
13:46:18	R214	On 07/08/2014			Bond Future	1	20,000,000	15,232.84	Member	Buy
13:46:34	R214	On 07/08/2014			Bond Future	1	20,000,000	0.00	Member	Sell
16:03:58	R214	On 06/11/2014	9.20	Call	Bond Future	1	34,000,000	12.10	Member	Buy
16:03:58	R214	On 06/11/2014	9.80	Put	Bond Future	1	34,000,000	0.00	Member	Sell
16:03:58	R214	On 06/11/2014	9.20	Call	Bond Future	1	250,000,000	0.00	Member	Sell
16:03:58	R214	On 06/11/2014	9.80	Put	Bond Future	1	250,000,000	54.48	Member	Buy
17:52:52	R214	On 06/11/2014	9.20	Call	Bond Future	1	43,900,000	15.67	Client	Buy
17:52:52	R214	On 06/11/2014	9.20	Call	Bond Future	1	2,100,000	0.00	Member	Sell
17:52:52	R214	On 06/11/2014	9.20	Call	Bond Future	1	2,100,000	0.75	Client	Buy
17:52:52	R214	On 06/11/2014	9.20	Call	Bond Future	1	43,900,000	0.00	Member	Sell
17:52:52	R214	On 06/11/2014	9.20	Call	Bond Future	1	2,100,000	0.75	Member	Buy
17:52:52	R214	On 06/11/2014	9.20	Call	Bond Future	1	170,000,000	60.50	Member	Buy
17:52:52	R214	On 06/11/2014	9.20	Call	Bond Future	1	43,900,000	15.62	Member	Buy
17:52:52	R214	On 06/11/2014	9.20	Call	Bond Future	1	170,000,000	0.00	Member	Sell
17:52:52	R214	On 06/11/2014	9.20	Call	Bond Future	1	170,000,000	60.67	Client	Buy
17:54:30	R214	On 06/11/2014	9.20	Call	Bond Future	1	170,000,000	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
17:54:30	R214	On 06/11/2014	9.20	Call	Bond Future	1	170,000,000	60.67 Client	Buy
17:54:56	R214	On 06/11/2014	9.20	Call	Bond Future	1	2,100,000	0.75 Client	Buy
17:54:56	R214	On 06/11/2014	9.20	Call	Bond Future	1	2,100,000	0.00 Client	Sell
17:55:41	R214	On 06/11/2014	9.80	Put	Bond Future	1	43,900,000	9.52 Member	Buy
17:55:41	R214	On 06/11/2014	9.80	Put	Bond Future	1	43,900,000	0.00 Client	Sell
17:55:41	R214	On 06/11/2014	9.80	Put	Bond Future	1	43,900,000	0.00 Member	Sell
17:55:41	R214	On 06/11/2014	9.80	Put	Bond Future	1	2,100,000	0.00 Client	Sell
17:55:41	R214	On 06/11/2014	9.80	Put	Bond Future	1	170,000,000	0.00 Client	Sell
17:55:41	R214	On 06/11/2014	9.80	Put	Bond Future	1	2,100,000	0.46 Member	Buy
17:55:41	R214	On 06/11/2014	9.80	Put	Bond Future	1	2,100,000	0.00 Member	Sell
17:55:41	R214	On 06/11/2014	9.80	Put	Bond Future	1	170,000,000	0.00 Member	Sell
17:55:41	R214	On 06/11/2014	9.80	Put	Bond Future	1	170,000,000	36.87 Member	Buy
Total for R214 Bond Future						28	2,248,200,000	15,561.66	
Grand Total for all Instruments						57	3,198,220,000	572,851.53	