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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/08/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
13:52:08	IGOV	On 06/11/2014		Index Future	1	10,000	0.00	Client	Sell
13:52:08	IGOV	On 06/11/2014		Index Future	1	10,000	2,178.49	Client	Buy
Total for IGOV Index Future					2	20,000	2,178.49		
13:59:41	R186	On 06/11/2014		Bond Future	1	15,000,000	0.00	Member	Sell
13:59:41	R186	On 06/11/2014		Bond Future	1	15,000,000	17,973.37	Member	Buy
Total for R186 Bond Future					2	30,000,000	17,973.37		
17:22:52	R2023	On 06/11/2014		Bond Future	1	153,000,000	151,254.73	Member	Buy
17:22:52	R2023	On 06/11/2014		Bond Future	1	600,000	0.00	Member	Sell
17:37:43	R2023	On 06/11/2014		Bond Future	1	3,300,000	0.00	Member	Sell
17:37:43	R2023	On 06/11/2014		Bond Future	1	400,000	0.00	Member	Sell
17:37:43	R2023	On 06/11/2014		Bond Future	1	2,600,000	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
17:37:43	R2023	On 06/11/2014			Bond Future	1	9,900,000	0.00	Member	Sell
17:37:43	R2023	On 06/11/2014			Bond Future	1	64,400,000	0.00	Member	Sell
17:37:43	R2023	On 06/11/2014			Bond Future	1	64,400,000	0.00	Member	Sell
17:37:43	R2023	On 06/11/2014			Bond Future	1	500,000	0.00	Member	Sell
17:37:43	R2023	On 06/11/2014			Bond Future	1	600,000	0.00	Client	Sell
17:37:43	R2023	On 06/11/2014			Bond Future	1	3,300,000	0.00	Client	Sell
17:37:43	R2023	On 06/11/2014			Bond Future	1	400,000	0.00	Client	Sell
17:37:43	R2023	On 06/11/2014			Bond Future	1	9,900,000	0.00	Client	Sell
17:37:43	R2023	On 06/11/2014			Bond Future	1	6,900,000	0.00	Client	Sell
17:37:43	R2023	On 06/11/2014			Bond Future	1	64,400,000	63,665.39	Member	Buy
17:37:43	R2023	On 06/11/2014			Bond Future	1	6,900,000	6,821.29	Member	Buy
17:37:43	R2023	On 06/11/2014			Bond Future	1	64,400,000	0.00	Client	Sell
17:37:43	R2023	On 06/11/2014			Bond Future	1	2,600,000	0.00	Client	Sell
17:37:43	R2023	On 06/11/2014			Bond Future	1	600,000	593.16	Member	Buy
17:37:43	R2023	On 06/11/2014			Bond Future	1	2,600,000	2,570.34	Member	Buy
17:37:43	R2023	On 06/11/2014			Bond Future	1	9,900,000	9,787.07	Member	Buy
17:37:43	R2023	On 06/11/2014			Bond Future	1	64,400,000	63,665.39	Member	Buy
17:37:43	R2023	On 06/11/2014			Bond Future	1	3,300,000	3,262.36	Member	Buy
17:37:43	R2023	On 06/11/2014			Bond Future	1	500,000	494.30	Member	Buy
17:37:43	R2023	On 06/11/2014			Bond Future	1	64,400,000	0.00	Client	Sell
17:37:43	R2023	On 06/11/2014			Bond Future	1	400,000	395.44	Member	Buy
17:37:43	R2023	On 06/11/2014			Bond Future	1	500,000	0.00	Client	Sell
17:37:43	R2023	On 06/11/2014			Bond Future	1	6,900,000	0.00	Member	Sell
Total for R2023 Bond Future						28	612,000,000	302,509.46		
17:22:52	R2030	On 06/11/2014			Bond Future	1	19,300,000	18,441.17	Member	Buy
17:22:52	R2030	On 06/11/2014			Bond Future	1	700,000	0.00	Member	Sell
17:47:12	R2030	On 06/11/2014			Bond Future	1	600,000	0.00	Member	Sell
17:47:12	R2030	On 06/11/2014			Bond Future	1	600,000	573.30	Member	Buy
17:47:12	R2030	On 06/11/2014			Bond Future	1	2,200,000	0.00	Member	Sell
17:47:12	R2030	On 06/11/2014			Bond Future	1	500,000	0.00	Client	Sell
17:47:12	R2030	On 06/11/2014			Bond Future	1	500,000	477.75	Member	Buy
17:47:12	R2030	On 06/11/2014			Bond Future	1	3,000,000	2,866.50	Member	Buy
17:47:12	R2030	On 06/11/2014			Bond Future	1	200,000	191.10	Member	Buy
17:47:12	R2030	On 06/11/2014			Bond Future	1	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
17:47:12	R2030	On 06/11/2014			Bond Future	1	600,000	0.00	Client	Sell
17:47:12	R2030	On 06/11/2014			Bond Future	1	700,000	668.85	Member	Buy
17:47:12	R2030	On 06/11/2014			Bond Future	1	700,000	0.00	Client	Sell
17:47:12	R2030	On 06/11/2014			Bond Future	1	500,000	477.75	Member	Buy
17:47:12	R2030	On 06/11/2014			Bond Future	1	3,700,000	0.00	Member	Sell
17:47:12	R2030	On 06/11/2014			Bond Future	1	3,700,000	3,535.35	Member	Buy
17:47:12	R2030	On 06/11/2014			Bond Future	1	3,700,000	0.00	Client	Sell
17:47:12	R2030	On 06/11/2014			Bond Future	1	7,900,000	0.00	Client	Sell
17:47:12	R2030	On 06/11/2014			Bond Future	1	3,000,000	0.00	Client	Sell
17:47:12	R2030	On 06/11/2014			Bond Future	1	2,200,000	0.00	Client	Sell
17:47:12	R2030	On 06/11/2014			Bond Future	1	500,000	0.00	Member	Sell
17:47:12	R2030	On 06/11/2014			Bond Future	1	3,000,000	0.00	Member	Sell
17:47:12	R2030	On 06/11/2014			Bond Future	1	500,000	0.00	Member	Sell
17:47:12	R2030	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
17:47:12	R2030	On 06/11/2014			Bond Future	1	7,900,000	0.00	Member	Sell
17:47:12	R2030	On 06/11/2014			Bond Future	1	7,900,000	7,548.46	Member	Buy
17:47:12	R2030	On 06/11/2014			Bond Future	1	200,000	0.00	Client	Sell
17:47:12	R2030	On 06/11/2014			Bond Future	1	2,200,000	2,102.10	Member	Buy
Total for R2030 Bond Future						28	77,200,000	36,882.33		
17:22:52	R2037	On 06/11/2014			Bond Future	1	15,200,000	14,804.99	Member	Buy
17:22:52	R2037	On 06/11/2014			Bond Future	1	600,000	0.00	Member	Sell
17:46:14	R2037	On 06/11/2014			Bond Future	1	2,300,000	0.00	Member	Sell
17:46:14	R2037	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
17:46:14	R2037	On 06/11/2014			Bond Future	1	600,000	584.41	Member	Buy
17:46:14	R2037	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
17:46:14	R2037	On 06/11/2014			Bond Future	1	6,200,000	0.00	Member	Sell
17:46:14	R2037	On 06/11/2014			Bond Future	1	1,700,000	1,655.82	Member	Buy
17:46:14	R2037	On 06/11/2014			Bond Future	1	2,300,000	2,240.23	Member	Buy
17:46:14	R2037	On 06/11/2014			Bond Future	1	400,000	0.00	Client	Sell
17:46:14	R2037	On 06/11/2014			Bond Future	1	400,000	389.61	Member	Buy
17:46:14	R2037	On 06/11/2014			Bond Future	1	500,000	487.01	Member	Buy
17:46:14	R2037	On 06/11/2014			Bond Future	1	2,300,000	0.00	Client	Sell
17:46:14	R2037	On 06/11/2014			Bond Future	1	500,000	0.00	Client	Sell
17:46:14	R2037	On 06/11/2014			Bond Future	1	2,900,000	2,824.64	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
17:46:14	R2037	On 06/11/2014			Bond Future	1	400,000	389.61	Member	Buy
17:46:14	R2037	On 06/11/2014			Bond Future	1	200,000	194.80	Member	Buy
17:46:14	R2037	On 06/11/2014			Bond Future	1	6,200,000	6,038.88	Member	Buy
17:46:14	R2037	On 06/11/2014			Bond Future	1	2,900,000	0.00	Client	Sell
17:46:14	R2037	On 06/11/2014			Bond Future	1	6,200,000	0.00	Client	Sell
17:46:14	R2037	On 06/11/2014			Bond Future	1	200,000	0.00	Client	Sell
17:46:14	R2037	On 06/11/2014			Bond Future	1	1,700,000	0.00	Client	Sell
17:46:14	R2037	On 06/11/2014			Bond Future	1	400,000	0.00	Client	Sell
17:46:14	R2037	On 06/11/2014			Bond Future	1	600,000	0.00	Client	Sell
17:46:14	R2037	On 06/11/2014			Bond Future	1	2,900,000	0.00	Member	Sell
17:46:14	R2037	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
17:46:14	R2037	On 06/11/2014			Bond Future	1	1,700,000	0.00	Member	Sell
17:46:14	R2037	On 06/11/2014			Bond Future	1	500,000	0.00	Member	Sell
Total for R2037 Bond Future						28	60,800,000	29,609.99		
17:22:52	R2048	On 06/11/2014			Bond Future	1	28,000,000	27,389.14	Member	Buy
17:22:52	R2048	On 06/11/2014			Bond Future	1	1,100,000	0.00	Member	Sell
17:48:34	R2048	On 06/11/2014			Bond Future	1	700,000	0.00	Client	Sell
17:48:34	R2048	On 06/11/2014			Bond Future	1	4,300,000	0.00	Member	Sell
17:48:34	R2048	On 06/11/2014			Bond Future	1	700,000	0.00	Member	Sell
17:48:34	R2048	On 06/11/2014			Bond Future	1	3,200,000	0.00	Member	Sell
17:48:34	R2048	On 06/11/2014			Bond Future	1	4,300,000	0.00	Client	Sell
17:48:34	R2048	On 06/11/2014			Bond Future	1	700,000	684.73	Member	Buy
17:48:34	R2048	On 06/11/2014			Bond Future	1	3,200,000	3,130.19	Member	Buy
17:48:34	R2048	On 06/11/2014			Bond Future	1	4,300,000	4,206.19	Member	Buy
17:48:34	R2048	On 06/11/2014			Bond Future	1	3,200,000	0.00	Client	Sell
17:48:35	R2048	On 06/11/2014			Bond Future	1	900,000	880.37	Member	Buy
17:48:35	R2048	On 06/11/2014			Bond Future	1	900,000	0.00	Client	Sell
17:48:35	R2048	On 06/11/2014			Bond Future	1	11,400,000	0.00	Client	Sell
17:48:35	R2048	On 06/11/2014			Bond Future	1	1,100,000	0.00	Client	Sell
17:48:35	R2048	On 06/11/2014			Bond Future	1	900,000	0.00	Member	Sell
17:48:35	R2048	On 06/11/2014			Bond Future	1	800,000	0.00	Client	Sell
17:48:35	R2048	On 06/11/2014			Bond Future	1	11,400,000	0.00	Member	Sell
17:48:35	R2048	On 06/11/2014			Bond Future	1	5,300,000	0.00	Member	Sell
17:48:35	R2048	On 06/11/2014			Bond Future	1	800,000	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
17:48:35	R2048	On 06/11/2014			Bond Future	1	300,000	0.00 Client	Sell
17:48:35	R2048	On 06/11/2014			Bond Future	1	800,000	782.55 Member	Buy
17:48:35	R2048	On 06/11/2014			Bond Future	1	11,400,000	11,151.29 Member	Buy
17:48:35	R2048	On 06/11/2014			Bond Future	1	300,000	0.00 Member	Sell
17:48:35	R2048	On 06/11/2014			Bond Future	1	5,300,000	0.00 Client	Sell
17:48:35	R2048	On 06/11/2014			Bond Future	1	1,100,000	1,076.00 Member	Buy
17:48:35	R2048	On 06/11/2014			Bond Future	1	300,000	293.46 Member	Buy
17:48:35	R2048	On 06/11/2014			Bond Future	1	5,300,000	5,184.37 Member	Buy
Total for R2048 Bond Future						28	112,000,000	54,778.27	
17:52:33	R209	On 06/11/2014			Bond Future	1	50,300,000	37,806.96 Member	Buy
17:52:33	R209	On 06/11/2014			Bond Future	1	1,900,000	0.00 Member	Sell
17:55:31	R209	On 06/11/2014			Bond Future	1	8,200,000	0.00 Member	Sell
17:55:31	R209	On 06/11/2014			Bond Future	1	8,200,000	6,163.36 Member	Buy
17:55:31	R209	On 06/11/2014			Bond Future	1	20,300,000	15,258.08 Member	Buy
17:55:31	R209	On 06/11/2014			Bond Future	1	9,400,000	0.00 Client	Sell
17:55:31	R209	On 06/11/2014			Bond Future	1	1,900,000	1,428.10 Member	Buy
17:55:31	R209	On 06/11/2014			Bond Future	1	9,400,000	7,065.32 Member	Buy
17:55:31	R209	On 06/11/2014			Bond Future	1	1,200,000	901.96 Member	Buy
17:55:31	R209	On 06/11/2014			Bond Future	1	20,300,000	0.00 Client	Sell
17:55:31	R209	On 06/11/2014			Bond Future	1	8,200,000	0.00 Client	Sell
17:55:31	R209	On 06/11/2014			Bond Future	1	5,700,000	0.00 Client	Sell
17:55:31	R209	On 06/11/2014			Bond Future	1	1,600,000	1,202.61 Member	Buy
17:55:31	R209	On 06/11/2014			Bond Future	1	600,000	0.00 Client	Sell
17:55:31	R209	On 06/11/2014			Bond Future	1	1,200,000	0.00 Client	Sell
17:55:31	R209	On 06/11/2014			Bond Future	1	600,000	450.98 Member	Buy
17:55:31	R209	On 06/11/2014			Bond Future	1	1,200,000	0.00 Member	Sell
17:55:31	R209	On 06/11/2014			Bond Future	1	5,700,000	0.00 Member	Sell
17:55:31	R209	On 06/11/2014			Bond Future	1	1,600,000	0.00 Member	Sell
17:55:31	R209	On 06/11/2014			Bond Future	1	1,400,000	1,052.28 Member	Buy
17:55:31	R209	On 06/11/2014			Bond Future	1	1,600,000	0.00 Client	Sell
17:55:31	R209	On 06/11/2014			Bond Future	1	1,400,000	0.00 Client	Sell
17:55:31	R209	On 06/11/2014			Bond Future	1	1,400,000	0.00 Member	Sell
17:55:31	R209	On 06/11/2014			Bond Future	1	600,000	0.00 Member	Sell
17:55:31	R209	On 06/11/2014			Bond Future	1	20,300,000	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
17:55:31	R209	On 06/11/2014			Bond Future	1	9,400,000	0.00	Member	Sell
17:55:31	R209	On 06/11/2014			Bond Future	1	5,700,000	4,284.29	Member	Buy
17:55:31	R209	On 06/11/2014			Bond Future	1	1,900,000	0.00	Client	Sell
Total for R209 Bond Future						28	201,200,000	75,613.92		
17:22:52	R213	On 06/11/2014			Bond Future	1	16,100,000	13,821.48	Member	Buy
17:22:52	R213	On 06/11/2014			Bond Future	1	600,000	0.00	Member	Sell
17:42:40	R213	On 06/11/2014			Bond Future	1	2,500,000	0.00	Member	Sell
17:42:40	R213	On 06/11/2014			Bond Future	1	2,500,000	2,146.19	Member	Buy
17:42:40	R213	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
17:42:40	R213	On 06/11/2014			Bond Future	1	1,800,000	0.00	Member	Sell
17:42:40	R213	On 06/11/2014			Bond Future	1	6,600,000	0.00	Member	Sell
17:42:40	R213	On 06/11/2014			Bond Future	1	400,000	343.39	Member	Buy
17:42:40	R213	On 06/11/2014			Bond Future	1	400,000	343.39	Member	Buy
17:42:40	R213	On 06/11/2014			Bond Future	1	2,500,000	0.00	Client	Sell
17:42:40	R213	On 06/11/2014			Bond Future	1	3,100,000	2,661.28	Member	Buy
17:42:40	R213	On 06/11/2014			Bond Future	1	400,000	0.00	Client	Sell
17:42:40	R213	On 06/11/2014			Bond Future	1	3,100,000	0.00	Client	Sell
17:42:40	R213	On 06/11/2014			Bond Future	1	400,000	0.00	Client	Sell
17:42:40	R213	On 06/11/2014			Bond Future	1	6,600,000	0.00	Client	Sell
17:42:40	R213	On 06/11/2014			Bond Future	1	600,000	515.09	Member	Buy
17:42:40	R213	On 06/11/2014			Bond Future	1	500,000	0.00	Client	Sell
17:42:40	R213	On 06/11/2014			Bond Future	1	6,600,000	5,665.95	Member	Buy
17:42:40	R213	On 06/11/2014			Bond Future	1	200,000	171.70	Member	Buy
17:42:40	R213	On 06/11/2014			Bond Future	1	600,000	0.00	Client	Sell
17:42:40	R213	On 06/11/2014			Bond Future	1	1,800,000	1,545.26	Member	Buy
17:42:40	R213	On 06/11/2014			Bond Future	1	200,000	0.00	Client	Sell
17:42:40	R213	On 06/11/2014			Bond Future	1	1,800,000	0.00	Client	Sell
17:42:40	R213	On 06/11/2014			Bond Future	1	3,100,000	0.00	Member	Sell
17:42:40	R213	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
17:42:40	R213	On 06/11/2014			Bond Future	1	500,000	0.00	Member	Sell
17:42:40	R213	On 06/11/2014			Bond Future	1	500,000	429.24	Member	Buy
17:42:40	R213	On 06/11/2014			Bond Future	1	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
Total for R213 Bond Future						28	64,400,000	27,642.95		
17:22:52	R214	On 06/11/2014			Bond Future	1	48,800,000	37,061.45	Member	Buy
17:22:52	R214	On 06/11/2014			Bond Future	1	1,800,000	0.00	Member	Sell
17:43:30	R214	On 06/11/2014			Bond Future	1	7,600,000	5,771.87	Member	Buy
17:43:30	R214	On 06/11/2014			Bond Future	1	5,600,000	0.00	Client	Sell
17:43:30	R214	On 06/11/2014			Bond Future	1	1,600,000	1,215.13	Member	Buy
17:43:30	R214	On 06/11/2014			Bond Future	1	1,200,000	0.00	Client	Sell
17:43:30	R214	On 06/11/2014			Bond Future	1	1,600,000	0.00	Client	Sell
17:43:30	R214	On 06/11/2014			Bond Future	1	1,300,000	987.29	Member	Buy
17:43:30	R214	On 06/11/2014			Bond Future	1	9,300,000	7,062.94	Member	Buy
17:43:30	R214	On 06/11/2014			Bond Future	1	1,800,000	1,367.02	Member	Buy
17:43:30	R214	On 06/11/2014			Bond Future	1	5,600,000	4,252.95	Member	Buy
17:43:30	R214	On 06/11/2014			Bond Future	1	19,900,000	15,113.17	Member	Buy
17:43:30	R214	On 06/11/2014			Bond Future	1	19,900,000	0.00	Member	Sell
17:43:30	R214	On 06/11/2014			Bond Future	1	9,300,000	0.00	Member	Sell
17:43:30	R214	On 06/11/2014			Bond Future	1	1,600,000	0.00	Member	Sell
17:43:30	R214	On 06/11/2014			Bond Future	1	500,000	0.00	Member	Sell
17:43:30	R214	On 06/11/2014			Bond Future	1	500,000	379.73	Member	Buy
17:43:30	R214	On 06/11/2014			Bond Future	1	19,900,000	0.00	Client	Sell
17:43:30	R214	On 06/11/2014			Bond Future	1	7,600,000	0.00	Member	Sell
17:43:30	R214	On 06/11/2014			Bond Future	1	1,200,000	0.00	Member	Sell
17:43:30	R214	On 06/11/2014			Bond Future	1	1,200,000	911.35	Member	Buy
17:43:30	R214	On 06/11/2014			Bond Future	1	5,600,000	0.00	Member	Sell
17:43:30	R214	On 06/11/2014			Bond Future	1	1,300,000	0.00	Member	Sell
17:43:30	R214	On 06/11/2014			Bond Future	1	1,300,000	0.00	Client	Sell
17:43:30	R214	On 06/11/2014			Bond Future	1	500,000	0.00	Client	Sell
17:43:30	R214	On 06/11/2014			Bond Future	1	9,300,000	0.00	Client	Sell
17:43:30	R214	On 06/11/2014			Bond Future	1	1,800,000	0.00	Client	Sell
17:43:30	R214	On 06/11/2014			Bond Future	1	7,600,000	0.00	Client	Sell
Total for R214 Bond Future						28	195,200,000	74,122.91		
Grand Total for all Instruments						200	1,352,820,000	621,311.68		