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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/08/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:29:55	GOVI	On 06/11/2014		GOVI	1	30,000	13,913.49	Member	Buy
9:29:55	GOVI	On 06/11/2014		GOVI	1	30,000	0.00	Member	Sell
9:34:45	GOVI	On 06/11/2014		GOVI	1	30,000	13,916.49	Member	Buy
9:34:45	GOVI	On 06/11/2014		GOVI	1	30,000	0.00	Member	Sell
11:46:22	GOVI	On 06/11/2014		GOVI	1	30,000	0.00	Member	Sell
11:46:22	GOVI	On 06/11/2014		GOVI	1	30,000	13,916.49	Client	Buy
Total for GOVI GOVI					6	180,000	41,746.47		
11:17:15	R186	On 06/11/2014		Bond Future	1	8,000,000	0.00	Client	Sell
11:17:15	R186	On 06/11/2014		Bond Future	1	8,000,000	9,621.30	Member	Buy
11:50:01	R186	On 06/11/2014		Bond Future	1	15,000,000	0.00	Member	Sell
11:50:01	R186	On 06/11/2014		Bond Future	1	10,000,000	12,052.58	Member	Buy
11:50:01	R186	On 06/11/2014		Bond Future	1	5,000,000	6,054.89	Member	Buy
11:58:18	R186	On 06/11/2014		Bond Future	1	15,000,000	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
11:58:18	R186	On 06/11/2014			Bond Future	1	15,000,000	18,107.01	Member	Buy
12:16:52	R186	On 06/11/2014			Bond Future	1	25,000,000	30,115.56	Member	Buy
12:16:52	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
12:16:52	R186	On 06/11/2014			Bond Future	1	20,000,000	0.00	Member	Sell
12:31:12	R186	On 06/11/2014			Bond Future	1	800,000	963.72	Member	Buy
12:31:12	R186	On 06/11/2014			Bond Future	1	25,000,000	0.00	Member	Sell
15:15:04	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
15:15:04	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
15:15:04	R186	On 06/11/2014			Bond Future	1	2,500,000	0.00	Member	Sell
15:15:04	R186	On 06/11/2014			Bond Future	1	2,500,000	3,011.63	Client	Buy
15:15:04	R186	On 06/11/2014			Bond Future	1	4,000,000	4,818.61	Member	Buy
15:15:04	R186	On 06/11/2014			Bond Future	1	800,000	0.00	Member	Sell
15:15:04	R186	On 06/11/2014			Bond Future	1	3,200,000	0.00	Member	Sell
15:15:04	R186	On 06/11/2014			Bond Future	1	100,000	120.47	Client	Buy
15:15:04	R186	On 06/11/2014			Bond Future	1	800,000	963.72	Client	Buy
15:15:04	R186	On 06/11/2014			Bond Future	1	900,000	0.00	Member	Sell
15:15:04	R186	On 06/11/2014			Bond Future	1	4,000,000	4,818.61	Client	Buy
15:15:04	R186	On 06/11/2014			Bond Future	1	3,200,000	3,854.89	Client	Buy
15:15:04	R186	On 06/11/2014			Bond Future	1	6,000,000	0.00	Member	Sell
15:15:04	R186	On 06/11/2014			Bond Future	1	5,000,000	6,023.26	Client	Buy
15:15:04	R186	On 06/11/2014			Bond Future	1	6,000,000	7,227.91	Client	Buy
15:15:04	R186	On 06/11/2014			Bond Future	1	2,500,000	3,011.63	Member	Buy
15:15:04	R186	On 06/11/2014			Bond Future	1	4,000,000	0.00	Member	Sell
15:15:04	R186	On 06/11/2014			Bond Future	1	100,000	120.47	Member	Buy
15:15:04	R186	On 06/11/2014			Bond Future	1	3,200,000	3,854.89	Member	Buy
15:15:04	R186	On 06/11/2014			Bond Future	1	900,000	1,084.19	Member	Buy
15:15:04	R186	On 06/11/2014			Bond Future	1	2,500,000	3,011.63	Client	Buy
15:15:04	R186	On 06/11/2014			Bond Future	1	5,000,000	6,023.26	Member	Buy
15:15:04	R186	On 06/11/2014			Bond Future	1	6,000,000	7,227.91	Member	Buy
15:15:04	R186	On 06/11/2014			Bond Future	1	2,500,000	0.00	Member	Sell
15:15:04	R186	On 06/11/2014			Bond Future	1	2,500,000	3,011.63	Member	Buy
15:15:04	R186	On 06/11/2014			Bond Future	1	900,000	1,084.19	Client	Buy
16:35:34	R186	On 06/11/2014	8.50	Put	Bond Future	1	13,800,000	2.46	Member	Buy
16:35:34	R186	On 06/11/2014	8.50	Put	Bond Future	1	200,000,000	0.00	Member	Sell
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	27,200,000	0.00	Member	Sell
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	3,400,000	0.61	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/Sell
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	1,800,000	0.32	Member	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	3,400,000	0.61	Member	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	50,200,000	8.95	Member	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	26,800,000	4.78	Member	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	26,800,000	0.00	Member	Sell
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	1,800,000	0.32	Client	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	8,600,000	1.53	Client	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	2,000,000	0.00	Member	Sell
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	9,200,000	0.00	Member	Sell
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	15,000,000	2.67	Client	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	3,600,000	0.64	Client	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	1,800,000	0.00	Member	Sell
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	3,600,000	0.00	Member	Sell
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	27,200,000	4.85	Client	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	5,000,000	0.89	Client	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	3,400,000	0.00	Member	Sell
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	8,600,000	0.00	Member	Sell
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	5,000,000	0.00	Member	Sell
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	1,800,000	0.32	Client	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	15,400,000	2.75	Client	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	3,200,000	0.00	Member	Sell
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	13,000,000	2.32	Client	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	50,200,000	8.95	Client	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	1,800,000	0.00	Member	Sell
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	15,000,000	0.00	Member	Sell
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	9,200,000	1.64	Client	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	9,200,000	1.64	Member	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	3,600,000	0.64	Member	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	27,200,000	4.85	Member	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	15,400,000	2.75	Member	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	2,000,000	0.36	Member	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	8,600,000	1.53	Member	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	13,000,000	2.32	Member	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	5,000,000	0.89	Member	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	15,000,000	2.67	Member	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	26,800,000	4.78	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	3,200,000	0.57 Member	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	1,800,000	0.32 Member	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	50,200,000	0.00 Member	Sell
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	13,000,000	0.00 Member	Sell
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	3,200,000	0.57 Client	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	2,000,000	0.36 Client	Buy
17:34:41	R186	On 06/11/2014	8.50	Put	Bond Future	1	15,400,000	0.00 Member	Sell
17:34:42	R186	On 06/11/2014	8.50	Put	Bond Future	1	13,800,000	0.00 Member	Sell
17:34:42	R186	On 06/11/2014	8.50	Put	Bond Future	1	13,800,000	2.46 Client	Buy
Total for R186 Bond Future						87	1,026,000,000	136,255.25	
10:34:18	R2023	On 06/11/2014			Bond Future	1	2,600,000	0.00 Member	Sell
10:34:18	R2023	On 06/11/2014			Bond Future	1	2,600,000	2,545.98 Client	Buy
11:48:39	R2023	On 06/11/2014			Bond Future	1	2,600,000	2,545.98 Member	Buy
11:48:39	R2023	On 06/11/2014			Bond Future	1	2,600,000	0.00 Member	Sell
11:48:39	R2023	On 06/11/2014			Bond Future	1	2,600,000	0.00 Client	Sell
11:48:39	R2023	On 06/11/2014			Bond Future	1	2,600,000	2,581.64 Client	Buy
Total for R2023 Bond Future						6	15,600,000	7,673.59	
10:34:18	R209	On 06/11/2014			Bond Future	1	8,200,000	0.00 Member	Sell
10:34:18	R209	On 06/11/2014			Bond Future	1	8,200,000	6,137.34 Client	Buy
11:48:39	R209	On 06/11/2014			Bond Future	1	8,200,000	0.00 Member	Sell
11:48:39	R209	On 06/11/2014			Bond Future	1	8,200,000	6,137.34 Member	Buy
11:48:39	R209	On 06/11/2014			Bond Future	1	8,200,000	0.00 Client	Sell
11:48:39	R209	On 06/11/2014			Bond Future	1	8,200,000	6,225.77 Client	Buy
Total for R209 Bond Future						6	49,200,000	18,500.46	
10:34:18	R213	On 06/11/2014			Bond Future	1	2,500,000	0.00 Member	Sell
10:34:18	R213	On 06/11/2014			Bond Future	1	2,500,000	2,121.91 Client	Buy
11:48:39	R213	On 06/11/2014			Bond Future	1	2,500,000	2,121.91 Member	Buy
11:48:39	R213	On 06/11/2014			Bond Future	1	2,500,000	0.00 Member	Sell
11:48:39	R213	On 06/11/2014			Bond Future	1	2,500,000	2,150.19 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
11:48:39	R213	On 06/11/2014			Bond Future	1	2,500,000	0.00 Client	Sell
Total for R213 Bond Future						6	15,000,000	6,394.01	
10:34:18	R214	On 06/11/2014			Bond Future	1	7,600,000	0.00 Member	Sell
10:34:18	R214	On 06/11/2014			Bond Future	1	7,600,000	5,711.17 Client	Buy
11:48:39	R214	On 06/11/2014			Bond Future	1	7,600,000	5,711.17 Member	Buy
11:48:39	R214	On 06/11/2014			Bond Future	1	7,600,000	0.00 Member	Sell
11:48:39	R214	On 06/11/2014			Bond Future	1	7,600,000	5,791.82 Client	Buy
11:48:39	R214	On 06/11/2014			Bond Future	1	7,600,000	0.00 Client	Sell
Total for R214 Bond Future						6	45,600,000	17,214.17	
Grand Total for all Instruments						117	1,151,580,000	227,783.95	