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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/08/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:13:01	GOVI	On 06/11/2014		GOVI	1	20,000	0.00	Client	Sell
12:13:01	GOVI	On 06/11/2014		GOVI	1	20,000	9,312.78	Member	Buy
Total for GOVI GOVI					2	40,000	9,312.78		
11:19:42	R186	On 06/11/2014		Bond Future	1	5,000,000	6,049.23	Member	Buy
11:19:42	R186	On 06/11/2014		Bond Future	1	10,000,000	12,115.19	Member	Buy
11:19:42	R186	On 06/11/2014		Bond Future	1	10,000,000	12,064.58	Member	Buy
11:19:42	R186	On 06/11/2014		Bond Future	1	20,000,000	0.00	Member	Sell
11:19:42	R186	On 06/11/2014		Bond Future	1	5,000,000	0.00	Member	Sell
11:30:49	R186	On 06/11/2014		Bond Future	1	5,000,000	0.00	Member	Sell
11:30:49	R186	On 06/11/2014		Bond Future	1	5,000,000	6,032.29	Member	Buy
11:34:45	R186	On 06/11/2014		Bond Future	1	800,000	0.00	Member	Sell
11:34:45	R186	On 06/11/2014		Bond Future	1	25,000,000	30,228.25	Member	Buy
12:08:38	R186	On 06/11/2014		Bond Future	1	22,000,000	26,654.88	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:08:38	R186	On 06/11/2014			Bond Future	1	22,000,000	0.00	Client	Sell
15:45:19	R186	On 06/11/2014			Bond Future	1	10,000,000	12,030.70	Client	Buy
15:45:19	R186	On 06/11/2014			Bond Future	1	10,000,000	0.00	Member	Sell
15:49:39	R186	On 06/11/2014			Bond Future	1	12,500,000	0.00	Client	Sell
15:49:39	R186	On 06/11/2014			Bond Future	1	12,500,000	0.00	Member	Sell
15:49:39	R186	On 06/11/2014			Bond Future	1	12,500,000	15,114.13	Member	Buy
15:49:40	R186	On 06/11/2014			Bond Future	1	2,500,000	0.00	Member	Sell
15:49:40	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Client	Sell
15:49:40	R186	On 06/11/2014			Bond Future	1	2,500,000	0.00	Client	Sell
15:49:40	R186	On 06/11/2014			Bond Future	1	900,000	0.00	Member	Sell
15:49:40	R186	On 06/11/2014			Bond Future	1	2,500,000	0.00	Client	Sell
15:49:40	R186	On 06/11/2014			Bond Future	1	900,000	0.00	Client	Sell
15:49:40	R186	On 06/11/2014			Bond Future	1	2,500,000	3,022.83	Member	Buy
15:49:40	R186	On 06/11/2014			Bond Future	1	800,000	967.30	Member	Buy
15:49:40	R186	On 06/11/2014			Bond Future	1	3,200,000	0.00	Member	Sell
15:49:40	R186	On 06/11/2014			Bond Future	1	2,500,000	3,022.83	Member	Buy
15:49:40	R186	On 06/11/2014			Bond Future	1	2,500,000	0.00	Member	Sell
15:49:40	R186	On 06/11/2014			Bond Future	1	2,500,000	0.00	Member	Sell
15:49:40	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
15:49:40	R186	On 06/11/2014			Bond Future	1	2,500,000	0.00	Client	Sell
15:49:40	R186	On 06/11/2014			Bond Future	1	800,000	0.00	Client	Sell
15:49:40	R186	On 06/11/2014			Bond Future	1	3,200,000	0.00	Client	Sell
15:49:40	R186	On 06/11/2014			Bond Future	1	100,000	120.91	Member	Buy
15:49:40	R186	On 06/11/2014			Bond Future	1	2,500,000	3,022.83	Member	Buy
15:49:40	R186	On 06/11/2014			Bond Future	1	900,000	1,088.22	Member	Buy
15:49:40	R186	On 06/11/2014			Bond Future	1	3,200,000	3,869.22	Member	Buy
17:28:36	R186	On 06/11/2014			Bond Future	1	10,000,000	0.00	Member	Sell
17:28:36	R186	On 06/11/2014			Bond Future	1	10,000,000	12,098.47	Member	Buy
17:42:54	R186	On 06/11/2014			Bond Future	1	79,400,000	0.00	Client	Sell
17:42:54	R186	On 06/11/2014			Bond Future	1	74,600,000	90,212.94	Member	Buy
17:42:54	R186	On 06/11/2014			Bond Future	1	21,600,000	26,120.64	Member	Buy
17:42:54	R186	On 06/11/2014			Bond Future	1	95,700,000	115,728.94	Member	Buy
17:42:54	R186	On 06/11/2014			Bond Future	1	97,000,000	117,301.01	Member	Buy
17:42:54	R186	On 06/11/2014			Bond Future	1	95,700,000	0.00	Client	Sell
17:42:54	R186	On 06/11/2014			Bond Future	1	21,600,000	0.00	Client	Sell
17:42:54	R186	On 06/11/2014			Bond Future	1	3,500,000	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
17:42:54	R186	On 06/11/2014			Bond Future	1	97,000,000	0.00	Client	Sell
17:42:54	R186	On 06/11/2014			Bond Future	1	74,600,000	0.00	Client	Sell
17:42:54	R186	On 06/11/2014			Bond Future	1	3,500,000	4,232.51	Member	Buy
17:42:54	R186	On 06/11/2014			Bond Future	1	79,400,000	96,017.53	Member	Buy
17:42:55	R186	On 06/11/2014			Bond Future	1	200,000	241.86	Member	Buy
17:42:55	R186	On 06/11/2014			Bond Future	1	1,100,000	1,330.22	Member	Buy
17:42:55	R186	On 06/11/2014			Bond Future	1	1,100,000	0.00	Client	Sell
17:42:55	R186	On 06/11/2014			Bond Future	1	200,000	0.00	Client	Sell
Total for R186 Bond Future						54	990,200,000	598,687.51		
11:33:08	R2048	On 06/11/2014			Bond Future	1	313,000,000	0.00	Member	Sell
11:33:08	R2048	On 06/11/2014			Bond Future	1	1,000,000	996.87	Member	Buy
14:31:45	R2048	On 06/11/2014			Bond Future	1	10,000,000	9,968.66	Client	Buy
14:31:45	R2048	On 06/11/2014			Bond Future	1	8,000,000	7,974.93	Client	Buy
14:31:45	R2048	On 06/11/2014			Bond Future	1	198,000,000	197,379.41	Member	Buy
14:31:45	R2048	On 06/11/2014			Bond Future	1	43,000,000	42,865.23	Member	Buy
14:31:45	R2048	On 06/11/2014			Bond Future	1	10,000,000	9,968.66	Member	Buy
14:31:45	R2048	On 06/11/2014			Bond Future	1	8,000,000	7,974.93	Member	Buy
14:31:45	R2048	On 06/11/2014			Bond Future	1	27,000,000	26,915.37	Client	Buy
14:31:45	R2048	On 06/11/2014			Bond Future	1	12,000,000	11,962.39	Client	Buy
14:31:45	R2048	On 06/11/2014			Bond Future	1	1,000,000	0.00	Member	Sell
14:31:45	R2048	On 06/11/2014			Bond Future	1	12,000,000	0.00	Member	Sell
14:31:45	R2048	On 06/11/2014			Bond Future	1	198,000,000	0.00	Member	Sell
14:31:45	R2048	On 06/11/2014			Bond Future	1	14,000,000	13,956.12	Client	Buy
14:31:45	R2048	On 06/11/2014			Bond Future	1	10,000,000	0.00	Member	Sell
14:31:45	R2048	On 06/11/2014			Bond Future	1	27,000,000	0.00	Member	Sell
14:31:45	R2048	On 06/11/2014			Bond Future	1	14,000,000	13,956.12	Member	Buy
14:31:45	R2048	On 06/11/2014			Bond Future	1	12,000,000	11,962.39	Member	Buy
14:31:45	R2048	On 06/11/2014			Bond Future	1	27,000,000	26,915.37	Member	Buy
14:31:45	R2048	On 06/11/2014			Bond Future	1	43,000,000	0.00	Member	Sell
14:31:45	R2048	On 06/11/2014			Bond Future	1	1,000,000	996.87	Client	Buy
14:31:45	R2048	On 06/11/2014			Bond Future	1	8,000,000	0.00	Member	Sell
14:31:45	R2048	On 06/11/2014			Bond Future	1	198,000,000	197,379.41	Client	Buy
14:31:45	R2048	On 06/11/2014			Bond Future	1	14,000,000	0.00	Member	Sell
14:31:45	R2048	On 06/11/2014			Bond Future	1	43,000,000	42,865.23	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
Total for R2048 Bond Future						25	1,252,000,000	624,037.93		
17:42:54	R208	On 06/11/2014			Bond Future	1	7,000,000	6,697.07	Client	Buy
17:42:54	R208	On 06/11/2014			Bond Future	1	4,000,000	0.00	Member	Sell
17:42:54	R208	On 06/11/2014			Bond Future	1	7,000,000	0.00	Member	Sell
17:42:54	R208	On 06/11/2014			Bond Future	1	7,000,000	0.00	Member	Sell
17:42:54	R208	On 06/11/2014			Bond Future	1	4,000,000	3,826.90	Client	Buy
17:42:54	R208	On 06/11/2014			Bond Future	1	7,000,000	6,697.07	Client	Buy
Total for R208 Bond Future						6	36,000,000	17,221.04		
15:58:29	R212	On 06/11/2014			Bond Future	1	19,100,000	0.00	Member	Sell
15:58:29	R212	On 06/11/2014			Bond Future	1	200,000	274.60	Client	Buy
15:58:29	R212	On 06/11/2014			Bond Future	1	1,000,000	0.00	Member	Sell
15:58:29	R212	On 06/11/2014			Bond Future	1	85,600,000	0.00	Member	Sell
15:58:29	R212	On 06/11/2014			Bond Future	1	65,900,000	90,480.04	Client	Buy
15:58:29	R212	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
15:58:29	R212	On 06/11/2014			Bond Future	1	19,100,000	26,224.11	Client	Buy
15:58:29	R212	On 06/11/2014			Bond Future	1	85,600,000	117,527.94	Client	Buy
15:58:29	R212	On 06/11/2014			Bond Future	1	3,100,000	4,256.27	Client	Buy
15:58:29	R212	On 06/11/2014			Bond Future	1	3,100,000	0.00	Member	Sell
15:58:29	R212	On 06/11/2014			Bond Future	1	701,000,000	962,465.99	Client	Buy
15:58:29	R212	On 06/11/2014			Bond Future	1	65,900,000	0.00	Member	Sell
15:58:29	R212	On 06/11/2014			Bond Future	1	84,500,000	0.00	Member	Sell
15:58:29	R212	On 06/11/2014			Bond Future	1	1,000,000	1,372.99	Client	Buy
15:58:29	R212	On 06/11/2014			Bond Future	1	84,500,000	116,017.66	Client	Buy
15:58:29	R212	On 06/11/2014			Bond Future	1	701,000,000	0.00	Member	Sell
16:26:23	R212	On 06/11/2014			Bond Future	1	70,100,000	0.00	Member	Sell
16:26:23	R212	On 06/11/2014			Bond Future	1	70,100,000	96,246.60	Client	Buy
16:33:15	R212	On 06/11/2014			Bond Future	1	701,000,000	962,465.99	Member	Buy
16:33:15	R212	On 06/11/2014			Bond Future	1	701,000,000	0.00	Client	Sell
Total for R212 Bond Future						20	3,463,000,000	2,377,332.19		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
Grand Total for all Instruments					107	5,741,240,000	3,626,591.44	