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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/08/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
15:18:47	GOVI	On 06/11/2014			GOVI	1	40,000	18,572.48	Client	Buy
15:18:47	GOVI	On 06/11/2014			GOVI	1	40,000	0.00	Member	Sell
Total for GOVI GOVI						2	80,000	18,572.48		
12:35:40	R186	On 06/11/2014	8.50	Put	Bond Future	1	5,500,000	0.92	Member	Buy
12:35:40	R186	On 06/11/2014	8.50	Put	Bond Future	1	500,000,000	0.00	Member	Sell
15:41:07	R186	On 06/11/2014	8.50	Put	Bond Future	1	2,800,000	0.00	Member	Sell
15:41:07	R186	On 06/11/2014	8.50	Put	Bond Future	1	1,800,000	0.00	Member	Sell
15:41:07	R186	On 06/11/2014	8.50	Put	Bond Future	1	12,800,000	2.15	Client	Buy
15:41:07	R186	On 06/11/2014	8.50	Put	Bond Future	1	1,500,000	0.25	Client	Buy
15:41:07	R186	On 06/11/2014	8.50	Put	Bond Future	1	12,800,000	2.15	Member	Buy
15:41:07	R186	On 06/11/2014	8.50	Put	Bond Future	1	1,800,000	0.30	Member	Buy
15:41:07	R186	On 06/11/2014	8.50	Put	Bond Future	1	1,500,000	0.25	Member	Buy
15:41:07	R186	On 06/11/2014	8.50	Put	Bond Future	1	2,800,000	0.47	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
15:41:07	R186	On 06/11/2014	8.50	Put	Bond Future	1	1,800,000	0.30	Client	Buy
15:41:07	R186	On 06/11/2014	8.50	Put	Bond Future	1	2,800,000	0.47	Client	Buy
15:41:07	R186	On 06/11/2014	8.50	Put	Bond Future	1	12,800,000	0.00	Member	Sell
15:41:07	R186	On 06/11/2014	8.50	Put	Bond Future	1	1,500,000	0.00	Member	Sell
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	1,500,000	0.00	Member	Sell
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	22,800,000	3.83	Client	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	48,200,000	0.00	Member	Sell
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	42,000,000	7.06	Client	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	25,200,000	4.23	Client	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	25,900,000	4.35	Client	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	48,200,000	8.10	Client	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	3,400,000	0.00	Member	Sell
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	1,500,000	0.25	Client	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	42,000,000	0.00	Member	Sell
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	2,600,000	0.00	Member	Sell
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	25,900,000	4.35	Member	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	44,700,000	0.00	Member	Sell
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	12,600,000	2.12	Client	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	7,700,000	1.29	Client	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	25,400,000	0.00	Member	Sell
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	5,000,000	0.00	Member	Sell
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	22,800,000	0.00	Member	Sell
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	25,200,000	0.00	Member	Sell
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	4,200,000	0.00	Member	Sell
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	90,100,000	0.00	Member	Sell
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	12,600,000	0.00	Member	Sell
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	8,200,000	0.00	Member	Sell
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	8,200,000	1.38	Client	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	22,400,000	3.76	Client	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	2,600,000	0.44	Client	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	3,400,000	0.57	Client	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	41,600,000	0.00	Member	Sell
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	3,000,000	0.50	Member	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	22,800,000	3.83	Member	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	4,200,000	0.71	Client	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	7,100,000	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
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	3,000,000	0.00 Member	Sell
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	22,400,000	0.00 Member	Sell
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	41,600,000	6.99 Client	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	5,000,000	0.84 Client	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	25,400,000	4.27 Client	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	1,400,000	0.24 Client	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	7,100,000	1.19 Client	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	25,900,000	0.00 Member	Sell
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	42,000,000	7.06 Member	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	25,400,000	4.27 Member	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	5,000,000	0.84 Member	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	2,600,000	0.44 Member	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	1,400,000	0.24 Member	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	1,400,000	0.00 Member	Sell
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	7,100,000	1.19 Member	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	41,600,000	6.99 Member	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	90,100,000	15.14 Member	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	12,600,000	2.12 Member	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	25,200,000	4.23 Member	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	7,700,000	1.29 Member	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	4,200,000	0.71 Member	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	44,700,000	7.51 Client	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	7,700,000	0.00 Member	Sell
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	8,200,000	1.38 Member	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	22,400,000	3.76 Member	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	48,200,000	8.10 Member	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	90,100,000	15.14 Client	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	3,000,000	0.50 Client	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	44,700,000	7.51 Member	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	1,500,000	0.25 Member	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	3,400,000	0.57 Member	Buy
15:41:08	R186	On 06/11/2014	8.50	Put	Bond Future	1	8,200,000	1.38 Member	Buy
15:41:09	R186	On 06/11/2014	8.50	Put	Bond Future	1	8,200,000	0.00 Member	Sell
15:41:09	R186	On 06/11/2014	8.50	Put	Bond Future	1	10,900,000	1.83 Member	Buy
15:41:09	R186	On 06/11/2014	8.50	Put	Bond Future	1	5,500,000	0.92 Client	Buy
15:41:09	R186	On 06/11/2014	8.50	Put	Bond Future	1	10,900,000	1.83 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
15:41:09	R186	On 06/11/2014	8.50	Put	Bond Future	1	5,500,000	0.00	Member	Sell
15:41:09	R186	On 06/11/2014	8.50	Put	Bond Future	1	11,500,000	1.93	Member	Buy
15:41:09	R186	On 06/11/2014	8.50	Put	Bond Future	1	11,500,000	0.00	Member	Sell
15:41:09	R186	On 06/11/2014	8.50	Put	Bond Future	1	11,500,000	1.93	Client	Buy
15:41:09	R186	On 06/11/2014	8.50	Put	Bond Future	1	10,900,000	0.00	Member	Sell
15:41:09	R186	On 06/11/2014	8.50	Put	Bond Future	1	8,200,000	1.38	Client	Buy
17:30:35	R186	On 06/11/2014	8.60	Put	Bond Future	1	10,000,000	0.98	Member	Buy
17:30:35	R186	On 06/11/2014	8.00	Call	Bond Future	1	150,000,000	0.00	Member	Sell
17:30:35	R186	On 06/11/2014	8.60	Put	Bond Future	1	10,000,000	0.00	Member	Sell
17:30:35	R186	On 06/11/2014	8.00	Call	Bond Future	1	150,000,000	11.45	Member	Buy
17:34:53	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
17:34:53	R186	On 06/11/2014			Bond Future	1	5,000,000	6,029.84	Member	Buy
17:37:06	R186	On 06/11/2014	8.60	Put	Bond Future	1	10,000,000	0.99	Client	Buy
17:37:06	R186	On 06/11/2014	8.60	Put	Bond Future	1	10,000,000	0.00	Member	Sell
17:37:26	R186	On 06/11/2014	8.00	Call	Bond Future	1	150,000,000	0.00	Client	Sell
17:37:26	R186	On 06/11/2014	8.00	Call	Bond Future	1	150,000,000	11.30	Member	Buy
17:39:57	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
17:39:57	R186	On 06/11/2014			Bond Future	1	5,000,000	6,029.84	Client	Buy
Total for R186 Bond Future						100	2,660,000,000	12,252.39		
15:20:03	R203	On 06/11/2014			Bond Future	1	5,200,000	0.00	Member	Sell
15:20:03	R203	On 06/11/2014			Bond Future	1	5,200,000	5,419.10	Member	Buy
15:20:03	R203	On 06/11/2014			Bond Future	1	5,200,000	0.00	Member	Sell
15:20:03	R203	On 06/11/2014			Bond Future	1	5,200,000	5,419.10	Member	Buy
16:02:40	R203	On 06/11/2014			Bond Future	1	5,200,000	5,419.10	Client	Buy
16:02:40	R203	On 06/11/2014			Bond Future	1	5,200,000	0.00	Member	Sell
16:02:50	R203	On 06/11/2014			Bond Future	1	5,200,000	5,419.10	Member	Buy
16:02:50	R203	On 06/11/2014			Bond Future	1	5,200,000	0.00	Client	Sell
Total for R203 Bond Future						8	41,600,000	21,676.39		
11:17:19	R2030	On 06/11/2014			Bond Future	1	3,000,000	2,866.55	Client	Buy
11:17:19	R2030	On 06/11/2014			Bond Future	1	3,000,000	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
Total for R2030 Bond Future						2	6,000,000	2,866.55		
11:17:18	R2037	On 06/11/2014			Bond Future	1	2,300,000	2,240.09	Client	Buy
11:17:18	R2037	On 06/11/2014			Bond Future	1	2,300,000	0.00	Member	Sell
Total for R2037 Bond Future						2	4,600,000	2,240.09		
10:56:29	R2048	On 06/11/2014			Bond Future	1	232,000,000	0.00	Member	Sell
10:56:29	R2048	On 06/11/2014			Bond Future	1	2,000,000	1,965.91	Member	Buy
11:13:02	R2048	On 06/11/2014			Bond Future	1	90,000,000	88,465.96	Member	Buy
11:13:02	R2048	On 06/11/2014			Bond Future	1	45,000,000	44,232.98	Member	Buy
11:13:02	R2048	On 06/11/2014			Bond Future	1	15,000,000	0.00	Member	Sell
11:13:02	R2048	On 06/11/2014			Bond Future	1	33,000,000	32,437.52	Client	Buy
11:13:02	R2048	On 06/11/2014			Bond Future	1	7,000,000	6,880.69	Client	Buy
11:13:02	R2048	On 06/11/2014			Bond Future	1	13,000,000	0.00	Member	Sell
11:13:02	R2048	On 06/11/2014			Bond Future	1	45,000,000	0.00	Member	Sell
11:13:02	R2048	On 06/11/2014			Bond Future	1	13,000,000	12,778.42	Client	Buy
11:13:02	R2048	On 06/11/2014			Bond Future	1	13,000,000	0.00	Member	Sell
11:13:02	R2048	On 06/11/2014			Bond Future	1	2,000,000	1,965.91	Client	Buy
11:13:02	R2048	On 06/11/2014			Bond Future	1	7,000,000	0.00	Member	Sell
11:13:02	R2048	On 06/11/2014			Bond Future	1	33,000,000	0.00	Member	Sell
11:13:02	R2048	On 06/11/2014			Bond Future	1	13,000,000	12,778.42	Client	Buy
11:13:02	R2048	On 06/11/2014			Bond Future	1	15,000,000	14,744.33	Client	Buy
11:13:02	R2048	On 06/11/2014			Bond Future	1	14,000,000	0.00	Member	Sell
11:13:02	R2048	On 06/11/2014			Bond Future	1	33,000,000	32,437.52	Member	Buy
11:13:02	R2048	On 06/11/2014			Bond Future	1	14,000,000	13,761.37	Client	Buy
11:13:02	R2048	On 06/11/2014			Bond Future	1	45,000,000	44,232.98	Client	Buy
11:13:02	R2048	On 06/11/2014			Bond Future	1	90,000,000	0.00	Member	Sell
11:13:02	R2048	On 06/11/2014			Bond Future	1	14,000,000	13,761.37	Member	Buy
11:13:02	R2048	On 06/11/2014			Bond Future	1	13,000,000	12,778.42	Member	Buy
11:13:02	R2048	On 06/11/2014			Bond Future	1	13,000,000	12,778.42	Member	Buy
11:13:02	R2048	On 06/11/2014			Bond Future	1	7,000,000	6,880.69	Member	Buy
11:13:02	R2048	On 06/11/2014			Bond Future	1	15,000,000	14,744.33	Member	Buy
11:13:02	R2048	On 06/11/2014			Bond Future	1	2,000,000	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
11:13:02	R2048	On 06/11/2014			Bond Future	1	90,000,000	88,465.96	Client	Buy
11:17:18	R2048	On 06/11/2014			Bond Future	1	4,300,000	4,225.74	Client	Buy
11:17:18	R2048	On 06/11/2014			Bond Future	1	4,300,000	0.00	Member	Sell
15:20:03	R2048	On 06/11/2014			Bond Future	1	300,000	296.21	Member	Buy
15:20:03	R2048	On 06/11/2014			Bond Future	1	26,500,000	0.00	Member	Sell
16:12:37	R2048	On 06/11/2014			Bond Future	1	3,200,000	3,159.57	Client	Buy
16:12:37	R2048	On 06/11/2014			Bond Future	1	2,100,000	0.00	Member	Sell
16:12:37	R2048	On 06/11/2014			Bond Future	1	4,100,000	0.00	Member	Sell
16:12:37	R2048	On 06/11/2014			Bond Future	1	800,000	789.89	Client	Buy
16:12:37	R2048	On 06/11/2014			Bond Future	1	700,000	691.16	Client	Buy
16:12:37	R2048	On 06/11/2014			Bond Future	1	4,400,000	4,344.40	Member	Buy
16:12:37	R2048	On 06/11/2014			Bond Future	1	4,100,000	4,048.20	Member	Buy
16:12:37	R2048	On 06/11/2014			Bond Future	1	3,800,000	3,751.99	Member	Buy
16:12:37	R2048	On 06/11/2014			Bond Future	1	2,500,000	2,468.41	Member	Buy
16:12:37	R2048	On 06/11/2014			Bond Future	1	300,000	296.21	Client	Buy
16:12:37	R2048	On 06/11/2014			Bond Future	1	3,800,000	3,751.99	Client	Buy
16:12:37	R2048	On 06/11/2014			Bond Future	1	2,500,000	0.00	Member	Sell
16:12:37	R2048	On 06/11/2014			Bond Future	1	4,400,000	4,344.40	Client	Buy
16:12:37	R2048	On 06/11/2014			Bond Future	1	300,000	0.00	Member	Sell
16:12:37	R2048	On 06/11/2014			Bond Future	1	2,500,000	2,468.41	Client	Buy
16:12:37	R2048	On 06/11/2014			Bond Future	1	2,400,000	0.00	Member	Sell
16:12:37	R2048	On 06/11/2014			Bond Future	1	3,800,000	0.00	Member	Sell
16:12:37	R2048	On 06/11/2014			Bond Future	1	2,200,000	2,172.20	Client	Buy
16:12:37	R2048	On 06/11/2014			Bond Future	1	4,100,000	4,048.20	Client	Buy
16:12:37	R2048	On 06/11/2014			Bond Future	1	800,000	0.00	Member	Sell
16:12:37	R2048	On 06/11/2014			Bond Future	1	700,000	0.00	Member	Sell
16:12:37	R2048	On 06/11/2014			Bond Future	1	2,200,000	0.00	Member	Sell
16:12:37	R2048	On 06/11/2014			Bond Future	1	3,200,000	0.00	Member	Sell
16:12:37	R2048	On 06/11/2014			Bond Future	1	4,400,000	0.00	Member	Sell
16:12:37	R2048	On 06/11/2014			Bond Future	1	2,100,000	2,073.47	Client	Buy
16:12:37	R2048	On 06/11/2014			Bond Future	1	2,400,000	2,369.68	Client	Buy
16:12:37	R2048	On 06/11/2014			Bond Future	1	800,000	789.89	Member	Buy
16:12:37	R2048	On 06/11/2014			Bond Future	1	700,000	691.16	Member	Buy
16:12:37	R2048	On 06/11/2014			Bond Future	1	2,400,000	2,369.68	Member	Buy
16:12:37	R2048	On 06/11/2014			Bond Future	1	2,200,000	2,172.20	Member	Buy
16:12:37	R2048	On 06/11/2014			Bond Future	1	2,100,000	2,073.47	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
16:12:37	R2048	On 06/11/2014			Bond Future	1	3,200,000	3,159.57 Member	Buy
Total for R2048 Bond Future						64	1,042,600,000	512,647.24	
Grand Total for all Instruments						178	3,754,880,000	570,255.13	