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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/04/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:20:33	GOVI	On 08/05/2014		GOVI	1	30,000	0.00	Client	Sell
10:20:33	GOVI	On 08/05/2014		GOVI	1	30,000	13,304.37	Member	Buy
11:53:36	GOVI	On 08/05/2014		GOVI	1	30,000	0.00	Member	Sell
11:53:36	GOVI	On 08/05/2014		GOVI	1	30,000	13,304.37	Client	Buy
Total for GOVI GOVI					4	120,000	26,608.74		
13:20:54	I2050	On 08/05/2014		Bond Future	1	35,000,000	39,479.65	Member	Buy
13:20:54	I2050	On 08/05/2014		Bond Future	1	35,000,000	0.00	Client	Sell
13:20:54	I2050	On 08/05/2014		Bond Future	1	35,000,000	0.00	Member	Sell
13:20:54	I2050	On 08/05/2014		Bond Future	1	35,000,000	42,979.65	Client	Buy
Total for I2050 Bond Future					4	140,000,000	82,459.30		
9:34:01	R157	On 08/05/2014		Bond Future	1	29,200,000	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
9:34:01	R157	On 08/05/2014			Bond Future	1	42,300,000	46,757.98	Member	Buy
14:20:08	R157	On 08/05/2014			Bond Future	1	29,200,000	32,277.37	Member	Buy
14:20:08	R157	On 08/05/2014			Bond Future	1	1,200,000	1,326.47	Member	Buy
14:20:08	R157	On 08/05/2014			Bond Future	1	1,800,000	0.00	Client	Sell
14:20:08	R157	On 08/05/2014			Bond Future	1	2,400,000	0.00	Member	Sell
14:20:08	R157	On 08/05/2014			Bond Future	1	2,400,000	2,652.93	Member	Buy
14:20:08	R157	On 08/05/2014			Bond Future	1	5,300,000	0.00	Member	Sell
14:20:08	R157	On 08/05/2014			Bond Future	1	1,200,000	0.00	Member	Sell
14:20:08	R157	On 08/05/2014			Bond Future	1	1,800,000	1,989.70	Member	Buy
14:20:08	R157	On 08/05/2014			Bond Future	1	5,300,000	5,858.56	Member	Buy
14:20:08	R157	On 08/05/2014			Bond Future	1	2,400,000	0.00	Member	Sell
14:20:08	R157	On 08/05/2014			Bond Future	1	1,200,000	0.00	Client	Sell
14:20:08	R157	On 08/05/2014			Bond Future	1	2,400,000	0.00	Client	Sell
14:20:08	R157	On 08/05/2014			Bond Future	1	29,200,000	0.00	Client	Sell
14:20:08	R157	On 08/05/2014			Bond Future	1	5,300,000	0.00	Client	Sell
14:20:08	R157	On 08/05/2014			Bond Future	1	2,400,000	2,652.93	Member	Buy
14:20:08	R157	On 08/05/2014			Bond Future	1	2,400,000	0.00	Client	Sell
14:20:08	R157	On 08/05/2014			Bond Future	1	1,800,000	0.00	Member	Sell
Total for R157 Bond Future						19	169,200,000	93,515.95		
7:19:36	R186	On 08/05/2014			Bond Future	1	300,000	363.76	Client	Buy
7:19:36	R186	On 08/05/2014			Bond Future	1	300,000	363.76	Client	Buy
7:19:36	R186	On 08/05/2014			Bond Future	1	300,000	0.00	Client	Sell
7:19:36	R186	On 08/05/2014			Bond Future	1	1,700,000	2,061.31	Client	Buy
7:19:36	R186	On 08/05/2014			Bond Future	1	300,000	0.00	Client	Sell
7:19:36	R186	On 08/05/2014			Bond Future	1	1,700,000	0.00	Client	Sell
7:43:48	R186	On 08/05/2014			Bond Future	1	100,000	0.00	Client	Sell
7:43:48	R186	On 08/05/2014			Bond Future	1	800,000	0.00	Client	Sell
7:43:48	R186	On 08/05/2014			Bond Future	1	400,000	485.01	Client	Buy
7:43:48	R186	On 08/05/2014			Bond Future	1	100,000	121.25	Client	Buy
7:43:48	R186	On 08/05/2014			Bond Future	1	400,000	0.00	Client	Sell
7:43:48	R186	On 08/05/2014			Bond Future	1	800,000	970.03	Client	Buy
9:09:03	R186	On 08/05/2014			Bond Future	1	500,000	606.27	Client	Buy
9:09:03	R186	On 08/05/2014			Bond Future	1	500,000	0.00	Client	Sell
9:26:05	R186	On 07/08/2014			Bond Future	1	1,000,000	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
9:26:05	R186	On 07/08/2014			Bond Future	1	1,000,000	1,171.24	Client	Buy
10:18:02	R186	On 08/05/2014			Bond Future	1	100,000	0.00	Client	Sell
10:18:02	R186	On 08/05/2014			Bond Future	1	100,000	121.25	Client	Buy
10:19:11	R186	On 08/05/2014			Bond Future	1	200,000	0.00	Client	Sell
10:19:11	R186	On 08/05/2014			Bond Future	1	300,000	363.76	Client	Buy
10:19:11	R186	On 08/05/2014			Bond Future	1	600,000	727.52	Client	Buy
10:19:11	R186	On 08/05/2014			Bond Future	1	1,500,000	0.00	Client	Sell
10:19:11	R186	On 08/05/2014			Bond Future	1	300,000	0.00	Client	Sell
10:19:11	R186	On 08/05/2014			Bond Future	1	100,000	121.25	Client	Buy
10:19:11	R186	On 08/05/2014			Bond Future	1	400,000	0.00	Client	Sell
10:19:11	R186	On 08/05/2014			Bond Future	1	100,000	0.00	Client	Sell
10:19:11	R186	On 08/05/2014			Bond Future	1	1,500,000	1,818.80	Client	Buy
10:19:11	R186	On 08/05/2014			Bond Future	1	3,500,000	0.00	Client	Sell
10:19:11	R186	On 08/05/2014			Bond Future	1	3,500,000	4,243.87	Client	Buy
10:19:11	R186	On 08/05/2014			Bond Future	1	600,000	0.00	Client	Sell
10:19:11	R186	On 08/05/2014			Bond Future	1	200,000	242.51	Client	Buy
10:19:11	R186	On 08/05/2014			Bond Future	1	400,000	485.01	Client	Buy
11:26:25	R186	On 08/05/2014			Bond Future	1	100,000	121.25	Client	Buy
11:26:25	R186	On 08/05/2014			Bond Future	1	100,000	0.00	Client	Sell
11:26:25	R186	On 08/05/2014			Bond Future	1	100,000	121.25	Client	Buy
11:26:25	R186	On 08/05/2014			Bond Future	1	100,000	0.00	Client	Sell
11:26:25	R186	On 08/05/2014			Bond Future	1	100,000	121.25	Client	Buy
11:26:25	R186	On 08/05/2014			Bond Future	1	100,000	0.00	Client	Sell
11:26:25	R186	On 08/05/2014			Bond Future	1	100,000	0.00	Client	Sell
11:26:25	R186	On 08/05/2014			Bond Future	1	100,000	121.25	Client	Buy
12:02:18	R186	On 08/05/2014			Bond Future	1	100,000	121.25	Client	Buy
12:02:18	R186	On 08/05/2014			Bond Future	1	100,000	121.25	Client	Buy
12:02:18	R186	On 08/05/2014			Bond Future	1	100,000	0.00	Client	Sell
12:02:18	R186	On 08/05/2014			Bond Future	1	200,000	0.00	Client	Sell
12:02:18	R186	On 08/05/2014			Bond Future	1	100,000	0.00	Client	Sell
12:02:18	R186	On 08/05/2014			Bond Future	1	300,000	363.76	Client	Buy
12:02:18	R186	On 08/05/2014			Bond Future	1	200,000	242.51	Client	Buy
12:02:18	R186	On 08/05/2014			Bond Future	1	300,000	0.00	Client	Sell
12:02:18	R186	On 08/05/2014			Bond Future	1	200,000	242.51	Client	Buy
12:02:18	R186	On 08/05/2014			Bond Future	1	200,000	0.00	Client	Sell
12:06:12	R186	On 08/05/2014			Bond Future	1	200,000	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
12:06:12	R186	On 08/05/2014			Bond Future	1	200,000	242.51	Client	Buy
Total for R186 Bond Future						52	26,600,000	16,085.40		
10:21:20	R203	On 08/05/2014			Bond Future	1	68,000,000	0.00	Member	Sell
10:21:20	R203	On 08/05/2014			Bond Future	1	93,400,000	96,433.17	Member	Buy
14:16:20	R203	On 08/05/2014			Bond Future	1	1,800,000	0.00	Member	Sell
14:16:20	R203	On 08/05/2014			Bond Future	1	9,500,000	0.00	Member	Sell
14:16:20	R203	On 08/05/2014			Bond Future	1	5,400,000	0.00	Client	Sell
14:16:20	R203	On 08/05/2014			Bond Future	1	2,200,000	0.00	Client	Sell
14:16:20	R203	On 08/05/2014			Bond Future	1	5,400,000	0.00	Client	Sell
14:16:20	R203	On 08/05/2014			Bond Future	1	5,400,000	5,575.37	Member	Buy
14:16:20	R203	On 08/05/2014			Bond Future	1	1,800,000	0.00	Client	Sell
14:16:20	R203	On 08/05/2014			Bond Future	1	1,100,000	0.00	Client	Sell
14:16:20	R203	On 08/05/2014			Bond Future	1	9,500,000	9,808.51	Member	Buy
14:16:20	R203	On 08/05/2014			Bond Future	1	2,200,000	2,271.45	Member	Buy
14:16:20	R203	On 08/05/2014			Bond Future	1	1,100,000	1,135.72	Member	Buy
14:16:20	R203	On 08/05/2014			Bond Future	1	5,400,000	5,575.37	Member	Buy
14:16:20	R203	On 08/05/2014			Bond Future	1	5,400,000	0.00	Member	Sell
14:16:20	R203	On 08/05/2014			Bond Future	1	1,100,000	0.00	Member	Sell
14:16:20	R203	On 08/05/2014			Bond Future	1	9,500,000	0.00	Client	Sell
14:16:20	R203	On 08/05/2014			Bond Future	1	5,400,000	0.00	Member	Sell
14:16:20	R203	On 08/05/2014			Bond Future	1	2,200,000	0.00	Member	Sell
14:16:20	R203	On 08/05/2014			Bond Future	1	1,800,000	1,858.46	Member	Buy
14:16:21	R203	On 08/05/2014			Bond Future	1	68,000,000	0.00	Client	Sell
14:16:21	R203	On 08/05/2014			Bond Future	1	68,000,000	70,208.30	Member	Buy
Total for R203 Bond Future						22	373,600,000	192,866.33		
10:21:20	R204	On 08/05/2014			Bond Future	1	14,400,000	0.00	Member	Sell
10:21:20	R204	On 08/05/2014			Bond Future	1	39,400,000	40,909.54	Member	Buy
14:13:24	R204	On 08/05/2014			Bond Future	1	11,600,000	0.00	Member	Sell
14:13:24	R204	On 08/05/2014			Bond Future	1	3,900,000	0.00	Member	Sell
14:13:24	R204	On 08/05/2014			Bond Future	1	3,900,000	4,049.42	Member	Buy
14:13:24	R204	On 08/05/2014			Bond Future	1	4,200,000	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
14:13:24	R204	On 08/05/2014			Bond Future	1	4,200,000	0.00 Client	Sell
14:13:24	R204	On 08/05/2014			Bond Future	1	3,700,000	3,841.76 Member	Buy
14:13:24	R204	On 08/05/2014			Bond Future	1	3,700,000	0.00 Client	Sell
14:13:24	R204	On 08/05/2014			Bond Future	1	14,400,000	14,951.71 Member	Buy
14:13:24	R204	On 08/05/2014			Bond Future	1	11,600,000	12,044.43 Member	Buy
14:13:24	R204	On 08/05/2014			Bond Future	1	14,400,000	0.00 Client	Sell
14:13:24	R204	On 08/05/2014			Bond Future	1	3,700,000	0.00 Member	Sell
14:13:24	R204	On 08/05/2014			Bond Future	1	1,600,000	0.00 Member	Sell
14:13:24	R204	On 08/05/2014			Bond Future	1	1,600,000	1,661.30 Member	Buy
14:13:24	R204	On 08/05/2014			Bond Future	1	11,600,000	0.00 Client	Sell
14:13:24	R204	On 08/05/2014			Bond Future	1	3,900,000	0.00 Client	Sell
14:13:24	R204	On 08/05/2014			Bond Future	1	4,200,000	4,360.92 Member	Buy
14:13:24	R204	On 08/05/2014			Bond Future	1	1,600,000	0.00 Client	Sell
Total for R204 Bond Future						19	157,600,000	81,819.07	
9:34:01	R207	On 08/05/2014			Bond Future	1	4,700,000	0.00 Member	Sell
9:34:01	R207	On 08/05/2014			Bond Future	1	9,800,000	9,690.18 Member	Buy
14:19:05	R207	On 08/05/2014			Bond Future	1	5,100,000	0.00 Client	Sell
14:19:05	R207	On 08/05/2014			Bond Future	1	4,700,000	0.00 Client	Sell
14:19:05	R207	On 08/05/2014			Bond Future	1	5,100,000	0.00 Member	Sell
14:19:05	R207	On 08/05/2014			Bond Future	1	4,700,000	4,647.33 Member	Buy
14:19:05	R207	On 08/05/2014			Bond Future	1	5,100,000	5,042.85 Member	Buy
Total for R207 Bond Future						7	39,200,000	19,380.35	
Grand Total for all Instruments						127	906,320,000	512,735.15	