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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/08/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:35:28	GOVI	On 06/11/2014		GOVI	1	30,000	13,988.64	Member	Buy
9:35:28	GOVI	On 06/11/2014		GOVI	1	30,000	0.00	Member	Sell
9:39:55	GOVI	On 06/11/2014		GOVI	1	30,000	13,991.64	Member	Buy
9:39:55	GOVI	On 06/11/2014		GOVI	1	30,000	0.00	Member	Sell
16:04:08	GOVI	On 06/11/2014		GOVI	1	30,000	13,991.64	Client	Buy
16:04:08	GOVI	On 06/11/2014		GOVI	1	30,000	0.00	Member	Sell
<b>Total for GOVI GOVI</b>					<b>6</b>	<b>180,000</b>	<b>41,971.92</b>		
16:17:11	I2025	On 06/11/2014		Bond Future	1	1,600,000	0.00	Member	Sell
16:17:11	I2025	On 06/11/2014		Bond Future	1	800,000	945.18	Member	Buy
17:01:49	I2025	On 06/11/2014		Bond Future	1	800,000	945.18	Client	Buy
17:01:49	I2025	On 06/11/2014		Bond Future	1	800,000	945.18	Member	Buy
17:01:49	I2025	On 06/11/2014		Bond Future	1	800,000	945.18	Client	Buy
17:01:49	I2025	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 R(000's)	Trade Type	Buy/ Sell
17:01:49	I2025	On 06/11/2014			Bond Future	1	800,000	0.00	Member	Sell
<b>Total for I2025 Bond Future</b>						<b>7</b>	<b>6,400,000</b>	<b>3,780.74</b>		
16:17:11	I2038	On 06/11/2014			Bond Future	1	9,200,000	0.00	Member	Sell
16:17:11	I2038	On 06/11/2014			Bond Future	1	1,800,000	2,224.43	Member	Buy
16:23:51	I2038	On 06/11/2014			Bond Future	1	35,000,000	43,222.10	Member	Buy
16:23:51	I2038	On 06/11/2014			Bond Future	1	35,000,000	0.00	Client	Sell
17:05:26	I2038	On 06/11/2014			Bond Future	1	1,800,000	0.00	Member	Sell
17:05:26	I2038	On 06/11/2014			Bond Future	1	1,800,000	2,224.43	Client	Buy
17:05:26	I2038	On 06/11/2014			Bond Future	1	5,700,000	7,044.02	Client	Buy
17:05:26	I2038	On 06/11/2014			Bond Future	1	5,700,000	0.00	Member	Sell
17:05:26	I2038	On 06/11/2014			Bond Future	1	1,700,000	0.00	Member	Sell
17:05:26	I2038	On 06/11/2014			Bond Future	1	1,700,000	2,100.85	Client	Buy
17:05:26	I2038	On 06/11/2014			Bond Future	1	5,700,000	7,044.02	Member	Buy
17:05:26	I2038	On 06/11/2014			Bond Future	1	1,700,000	2,100.85	Member	Buy
<b>Total for I2038 Bond Future</b>						<b>12</b>	<b>106,800,000</b>	<b>65,960.71</b>		
16:17:11	I2046	On 06/11/2014			Bond Future	1	9,000,000	0.00	Member	Sell
16:17:11	I2046	On 06/11/2014			Bond Future	1	4,100,000	0.00	Member	Sell
16:17:11	I2046	On 06/11/2014			Bond Future	1	800,000	990.59	Member	Buy
16:17:11	I2046	On 06/11/2014			Bond Future	1	2,000,000	2,642.68	Member	Buy
17:07:27	I2046	On 06/11/2014			Bond Future	1	2,500,000	3,095.59	Member	Buy
17:07:27	I2046	On 06/11/2014			Bond Future	1	800,000	0.00	Member	Sell
17:07:27	I2046	On 06/11/2014			Bond Future	1	2,500,000	0.00	Member	Sell
17:07:27	I2046	On 06/11/2014			Bond Future	1	800,000	990.59	Client	Buy
17:07:27	I2046	On 06/11/2014			Bond Future	1	800,000	990.59	Member	Buy
17:07:27	I2046	On 06/11/2014			Bond Future	1	2,500,000	3,095.59	Client	Buy
17:07:27	I2046	On 06/11/2014			Bond Future	1	800,000	990.59	Client	Buy
17:07:27	I2046	On 06/11/2014			Bond Future	1	800,000	0.00	Member	Sell
17:09:07	I2046	On 06/11/2014			Bond Future	1	5,500,000	0.00	Member	Sell
17:09:07	I2046	On 06/11/2014			Bond Future	1	1,500,000	0.00	Member	Sell
17:09:07	I2046	On 06/11/2014			Bond Future	1	2,000,000	2,642.68	Client	Buy
17:09:07	I2046	On 06/11/2014			Bond Future	1	1,500,000	1,982.01	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
17:09:07	I2046	On 06/11/2014			Bond Future	1	5,500,000	7,267.36	Client	Buy
17:09:07	I2046	On 06/11/2014			Bond Future	1	5,500,000	7,267.36	Member	Buy
17:09:07	I2046	On 06/11/2014			Bond Future	1	1,500,000	1,982.01	Member	Buy
17:09:07	I2046	On 06/11/2014			Bond Future	1	2,000,000	0.00	Member	Sell
<b>Total for I2046 Bond Future</b>						<b>20</b>	<b>52,400,000</b>	<b>33,937.64</b>		
16:21:13	I2050	On 06/11/2014			Bond Future	1	40,000,000	52,169.28	Member	Buy
16:21:13	I2050	On 06/11/2014			Bond Future	1	40,000,000	0.00	Client	Sell
<b>Total for I2050 Bond Future</b>						<b>2</b>	<b>80,000,000</b>	<b>52,169.28</b>		
12:44:04	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	6,400,000	9,261.38	Member	Buy
13:23:26	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	6,400,000	0.00	Member	Sell
13:24:50	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	6,400,000	0.00	Member	Sell
13:24:50	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	4,200,000	6,078.43	Member	Buy
13:33:02	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	200,000	289.45	Member	Buy
13:33:02	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	200,000	289.45	Client	Buy
13:33:02	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	900,000	1,302.52	Member	Buy
13:33:02	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	900,000	1,302.52	Client	Buy
13:33:02	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	200,000	0.00	Member	Sell
13:33:02	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	900,000	0.00	Member	Sell
13:33:03	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	4,200,000	0.00	Member	Sell
13:33:03	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	400,000	0.00	Member	Sell
13:33:03	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	400,000	578.90	Member	Buy
13:33:03	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	500,000	723.62	Member	Buy
13:33:03	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	200,000	289.45	Client	Buy
13:33:03	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	500,000	0.00	Member	Sell
13:33:03	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	200,000	0.00	Member	Sell
13:33:03	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	400,000	578.90	Client	Buy
13:33:03	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	500,000	723.62	Client	Buy
13:33:03	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	4,200,000	6,078.43	Client	Buy
13:33:03	IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	1	200,000	289.45	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
<b>Total for IR CANDO ICAA Can-Do Interest Rate</b>						<b>21</b>	<b>38,400,000</b>	<b>27,786.13</b>		
10:49:17	R186	On 06/11/2014			Bond Future	1	7,300,000	0.00	Member	Sell
10:49:17	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
10:49:17	R186	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
10:49:17	R186	On 06/11/2014			Bond Future	1	8,100,000	9,795.24	Client	Buy
10:49:17	R186	On 06/11/2014			Bond Future	1	7,300,000	8,827.81	Client	Buy
10:49:17	R186	On 06/11/2014			Bond Future	1	1,400,000	0.00	Member	Sell
10:49:17	R186	On 06/11/2014			Bond Future	1	56,600,000	68,445.75	Member	Buy
10:49:17	R186	On 06/11/2014			Bond Future	1	39,300,000	47,525.05	Client	Buy
10:49:17	R186	On 06/11/2014			Bond Future	1	8,100,000	0.00	Member	Sell
10:49:17	R186	On 06/11/2014			Bond Future	1	39,300,000	0.00	Member	Sell
10:49:17	R186	On 06/11/2014			Bond Future	1	1,400,000	1,693.00	Client	Buy
10:49:17	R186	On 06/11/2014			Bond Future	1	100,000	120.93	Client	Buy
10:49:17	R186	On 06/11/2014			Bond Future	1	56,600,000	0.00	Client	Sell
10:49:17	R186	On 06/11/2014			Bond Future	1	400,000	483.72	Client	Buy
11:20:06	R186	On 06/11/2014			Bond Future	1	1,000,000	1,208.49	Member	Buy
11:20:06	R186	On 06/11/2014			Bond Future	1	1,000,000	0.00	Client	Sell
11:58:04	R186	On 06/11/2014			Bond Future	1	24,200,000	0.00	Client	Sell
11:58:04	R186	On 06/11/2014			Bond Future	1	24,200,000	29,245.47	Member	Buy
13:59:53	R186	On 06/11/2014			Bond Future	1	200,000	242.11	Client	Buy
13:59:53	R186	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
<b>Total for R186 Bond Future</b>						<b>20</b>	<b>277,200,000</b>	<b>167,587.56</b>		
16:17:11	R197	On 06/11/2014			Bond Future	1	3,100,000	0.00	Member	Sell
16:17:11	R197	On 06/11/2014			Bond Future	1	1,400,000	4,046.81	Member	Buy
16:59:27	R197	On 06/11/2014			Bond Future	1	700,000	2,023.41	Member	Buy
16:59:27	R197	On 06/11/2014			Bond Future	1	1,000,000	2,890.58	Member	Buy
16:59:27	R197	On 06/11/2014			Bond Future	1	1,000,000	0.00	Member	Sell
16:59:27	R197	On 06/11/2014			Bond Future	1	1,400,000	0.00	Member	Sell
16:59:27	R197	On 06/11/2014			Bond Future	1	700,000	0.00	Member	Sell
16:59:27	R197	On 06/11/2014			Bond Future	1	1,400,000	4,046.81	Client	Buy
16:59:27	R197	On 06/11/2014			Bond Future	1	1,000,000	2,890.58	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:59:27	R197	On 06/11/2014			Bond Future	1	700,000	2,023.41	Client	Buy
<b>Total for R197 Bond Future</b>						<b>10</b>	<b>12,400,000</b>	<b>17,921.60</b>		
16:17:11	R202	On 06/11/2014			Bond Future	1	4,000,000	0.00	Member	Sell
16:17:11	R202	On 06/11/2014			Bond Future	1	4,000,000	9,338.55	Client	Buy
16:21:13	R202	On 06/11/2014			Bond Future	1	1,500,000	3,453.64	Member	Buy
16:21:13	R202	On 06/11/2014			Bond Future	1	1,500,000	0.00	Client	Sell
17:13:48	R202	On 06/11/2014			Bond Future	1	1,500,000	0.00	Member	Sell
17:13:48	R202	On 06/11/2014			Bond Future	1	1,500,000	3,473.92	Member	Buy
17:13:48	R202	On 06/11/2014			Bond Future	1	1,500,000	0.00	Member	Sell
17:13:48	R202	On 06/11/2014			Bond Future	1	1,500,000	3,453.64	Member	Buy
17:20:09	R202	On 06/11/2014			Bond Future	1	1,500,000	3,453.64	Client	Buy
17:20:09	R202	On 06/11/2014			Bond Future	1	1,500,000	0.00	Member	Sell
17:20:41	R202	On 06/11/2014			Bond Future	1	1,500,000	0.00	Client	Sell
17:20:41	R202	On 06/11/2014			Bond Future	1	1,500,000	3,473.92	Member	Buy
<b>Total for R202 Bond Future</b>						<b>12</b>	<b>23,000,000</b>	<b>26,647.29</b>		
12:24:29	R2023	On 06/11/2014			Bond Future	1	200,000	0.00	Member	Sell
12:24:29	R2023	On 06/11/2014			Bond Future	1	200,000	199.46	Client	Buy
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>400,000</b>	<b>199.46</b>		
12:26:00	R2030	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
12:26:00	R2030	On 06/11/2014			Bond Future	1	100,000	96.16	Client	Buy
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>96.16</b>		
12:24:29	R2048	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
12:24:29	R2048	On 06/11/2014			Bond Future	1	100,000	99.35	Client	Buy
<b>Total for R2048 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>99.35</b>		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/Sell
16:17:11	R210	On 06/11/2014			Bond Future	1	4,000,000	0.00 Member	Sell
16:17:11	R210	On 06/11/2014			Bond Future	1	4,000,000	6,921.00 Client	Buy
<b>Total for R210 Bond Future</b>						<b>2</b>	<b>8,000,000</b>	<b>6,921.00</b>	
16:17:11	R212	On 06/11/2014			Bond Future	1	4,200,000	0.00 Member	Sell
16:17:11	R212	On 06/11/2014			Bond Future	1	400,000	549.21 Member	Buy
16:56:02	R212	On 06/11/2014			Bond Future	1	800,000	0.00 Member	Sell
16:56:02	R212	On 06/11/2014			Bond Future	1	1,500,000	0.00 Member	Sell
16:56:02	R212	On 06/11/2014			Bond Future	1	400,000	549.21 Client	Buy
16:56:02	R212	On 06/11/2014			Bond Future	1	1,500,000	0.00 Member	Sell
16:56:02	R212	On 06/11/2014			Bond Future	1	800,000	1,098.43 Client	Buy
16:56:02	R212	On 06/11/2014			Bond Future	1	800,000	1,098.43 Member	Buy
16:56:02	R212	On 06/11/2014			Bond Future	1	1,500,000	2,059.55 Member	Buy
16:56:02	R212	On 06/11/2014			Bond Future	1	1,500,000	2,059.55 Member	Buy
16:56:02	R212	On 06/11/2014			Bond Future	1	1,500,000	2,059.55 Client	Buy
16:56:02	R212	On 06/11/2014			Bond Future	1	1,500,000	2,059.55 Client	Buy
16:56:02	R212	On 06/11/2014			Bond Future	1	400,000	0.00 Member	Sell
<b>Total for R212 Bond Future</b>						<b>13</b>	<b>16,800,000</b>	<b>11,533.48</b>	
12:24:29	R213	On 06/11/2014			Bond Future	1	100,000	0.00 Member	Sell
12:24:29	R213	On 06/11/2014			Bond Future	1	100,000	86.46 Client	Buy
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>86.46</b>	
<b>Grand Total for all Instruments</b>						<b>133</b>	<b>622,580,000</b>	<b>456,698.79</b>	