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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/11/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
10:12:51	GOVI	On 05/02/2015		GOVI	1	200,000	97,764.20 Client	Buy
10:12:51	GOVI	On 05/02/2015		GOVI	1	70,000	0.00 Member	Sell
11:33:39	GOVI	On 05/02/2015		GOVI	1	120,000	0.00 Client	Sell
11:33:39	GOVI	On 05/02/2015		GOVI	1	120,000	0.00 Member	Sell
11:33:39	GOVI	On 05/02/2015		GOVI	1	10,000	0.00 Member	Sell
11:33:39	GOVI	On 05/02/2015		GOVI	1	70,000	34,217.47 Member	Buy
11:33:39	GOVI	On 05/02/2015		GOVI	1	10,000	4,888.21 Member	Buy
11:33:39	GOVI	On 05/02/2015		GOVI	1	70,000	0.00 Client	Sell
11:33:39	GOVI	On 05/02/2015		GOVI	1	120,000	58,658.52 Member	Buy
11:33:39	GOVI	On 05/02/2015		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					10	800,000	195,528.40	
9:27:02	R186	On 05/02/2015		Bond Future	1	1,000,000	1,225.86 Member	Buy
9:27:09	R186	On 05/02/2015		Bond Future	1	3,000,000	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
9:27:09	R186	On 05/02/2015			Bond Future	1	2,000,000	2,451.73	Member	Buy
9:28:29	R186	On 05/02/2015			Bond Future	1	2,000,000	2,460.32	Client	Buy
9:28:29	R186	On 05/02/2015			Bond Future	1	2,000,000	0.00	Member	Sell
16:20:41	R186	On 05/02/2015			Bond Future	1	1,700,000	2,083.52	Member	Buy
16:20:41	R186	On 05/02/2015			Bond Future	1	150,000,000	0.00	Member	Sell
17:53:58	R186	On 05/02/2015			Bond Future	1	9,400,000	0.00	Member	Sell
17:53:58	R186	On 05/02/2015			Bond Future	1	1,100,000	0.00	Member	Sell
17:53:58	R186	On 05/02/2015			Bond Future	1	4,700,000	5,760.33	Client	Buy
17:53:58	R186	On 05/02/2015			Bond Future	1	4,700,000	5,760.33	Member	Buy
17:53:58	R186	On 05/02/2015			Bond Future	1	800,000	980.48	Member	Buy
17:53:58	R186	On 05/02/2015			Bond Future	1	2,800,000	0.00	Member	Sell
17:53:58	R186	On 05/02/2015			Bond Future	1	1,200,000	1,470.72	Member	Buy
17:53:58	R186	On 05/02/2015			Bond Future	1	7,200,000	0.00	Member	Sell
17:53:58	R186	On 05/02/2015			Bond Future	1	1,100,000	1,348.16	Client	Buy
17:53:58	R186	On 05/02/2015			Bond Future	1	1,600,000	1,960.96	Client	Buy
17:53:58	R186	On 05/02/2015			Bond Future	1	1,200,000	0.00	Member	Sell
17:53:58	R186	On 05/02/2015			Bond Future	1	7,200,000	8,824.33	Client	Buy
17:53:58	R186	On 05/02/2015			Bond Future	1	700,000	857.92	Client	Buy
17:53:58	R186	On 05/02/2015			Bond Future	1	800,000	0.00	Member	Sell
17:53:58	R186	On 05/02/2015			Bond Future	1	700,000	0.00	Member	Sell
17:53:58	R186	On 05/02/2015			Bond Future	1	1,200,000	1,470.72	Client	Buy
17:53:58	R186	On 05/02/2015			Bond Future	1	9,400,000	11,520.66	Client	Buy
17:53:58	R186	On 05/02/2015			Bond Future	1	1,100,000	1,348.16	Member	Buy
17:53:58	R186	On 05/02/2015			Bond Future	1	3,400,000	4,167.05	Member	Buy
17:53:58	R186	On 05/02/2015			Bond Future	1	2,800,000	3,431.69	Client	Buy
17:53:58	R186	On 05/02/2015			Bond Future	1	1,600,000	0.00	Member	Sell
17:53:58	R186	On 05/02/2015			Bond Future	1	800,000	980.48	Client	Buy
17:53:58	R186	On 05/02/2015			Bond Future	1	3,400,000	0.00	Member	Sell
17:53:58	R186	On 05/02/2015			Bond Future	1	4,700,000	0.00	Member	Sell
17:53:58	R186	On 05/02/2015			Bond Future	1	9,400,000	11,520.66	Member	Buy
17:53:58	R186	On 05/02/2015			Bond Future	1	1,600,000	1,960.96	Member	Buy
17:53:58	R186	On 05/02/2015			Bond Future	1	7,200,000	8,824.33	Member	Buy
17:53:58	R186	On 05/02/2015			Bond Future	1	700,000	857.92	Member	Buy
17:53:58	R186	On 05/02/2015			Bond Future	1	2,800,000	3,431.69	Member	Buy
17:53:58	R186	On 05/02/2015			Bond Future	1	3,400,000	4,167.05	Client	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	4,500,000	5,515.21	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
17:53:59	R186	On 05/02/2015			Bond Future	1	4,700,000	5,760.33	Member	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	8,800,000	10,785.30	Member	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	1,000,000	1,225.60	Client	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	1,800,000	2,206.08	Client	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	600,000	735.36	Client	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	12,600,000	0.00	Member	Sell
17:53:59	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00	Member	Sell
17:53:59	R186	On 05/02/2015			Bond Future	1	14,900,000	0.00	Member	Sell
17:53:59	R186	On 05/02/2015			Bond Future	1	4,500,000	5,515.21	Client	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	1,600,000	1,960.96	Member	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	14,900,000	18,261.47	Member	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	1,000,000	1,225.60	Member	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	1,000,000	0.00	Member	Sell
17:53:59	R186	On 05/02/2015			Bond Future	1	600,000	735.36	Member	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	600,000	0.00	Member	Sell
17:53:59	R186	On 05/02/2015			Bond Future	1	5,200,000	6,373.13	Member	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	5,200,000	0.00	Member	Sell
17:53:59	R186	On 05/02/2015			Bond Future	1	4,700,000	5,760.33	Member	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	4,700,000	0.00	Member	Sell
17:53:59	R186	On 05/02/2015			Bond Future	1	1,000,000	1,225.60	Member	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	2,300,000	2,818.88	Member	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	8,500,000	0.00	Member	Sell
17:53:59	R186	On 05/02/2015			Bond Future	1	16,300,000	0.00	Member	Sell
17:53:59	R186	On 05/02/2015			Bond Future	1	1,000,000	1,225.60	Client	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	8,800,000	10,785.30	Client	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	5,200,000	6,373.13	Client	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	12,000,000	14,707.22	Client	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	1,000,000	0.00	Member	Sell
17:53:59	R186	On 05/02/2015			Bond Future	1	1,600,000	0.00	Member	Sell
17:53:59	R186	On 05/02/2015			Bond Future	1	3,200,000	0.00	Member	Sell
17:53:59	R186	On 05/02/2015			Bond Future	1	1,700,000	2,083.52	Client	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	4,700,000	5,760.33	Client	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	1,800,000	0.00	Member	Sell
17:53:59	R186	On 05/02/2015			Bond Future	1	8,800,000	0.00	Member	Sell
17:53:59	R186	On 05/02/2015			Bond Future	1	8,500,000	10,417.62	Member	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	1,800,000	2,206.08	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
17:53:59	R186	On 05/02/2015			Bond Future	1	2,500,000	3,064.00	Member	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	2,500,000	3,064.00	Client	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	9,200,000	11,275.54	Member	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	4,500,000	0.00	Member	Sell
17:53:59	R186	On 05/02/2015			Bond Future	1	4,700,000	0.00	Member	Sell
17:53:59	R186	On 05/02/2015			Bond Future	1	1,700,000	0.00	Member	Sell
17:53:59	R186	On 05/02/2015			Bond Future	1	2,300,000	2,818.88	Client	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	9,200,000	11,275.54	Client	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	8,500,000	10,417.62	Client	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	12,000,000	0.00	Member	Sell
17:53:59	R186	On 05/02/2015			Bond Future	1	2,300,000	0.00	Member	Sell
17:53:59	R186	On 05/02/2015			Bond Future	1	3,200,000	3,921.93	Client	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	9,200,000	0.00	Member	Sell
17:53:59	R186	On 05/02/2015			Bond Future	1	4,700,000	5,760.33	Client	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	12,600,000	15,442.58	Member	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	12,600,000	15,442.58	Client	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	14,900,000	18,261.47	Client	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	1,600,000	1,960.96	Client	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	3,200,000	3,921.93	Member	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	16,300,000	19,977.31	Member	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	12,000,000	14,707.22	Member	Buy
17:53:59	R186	On 05/02/2015			Bond Future	1	16,300,000	19,977.31	Client	Buy
Total for R186 Bond Future						96	610,000,000	373,818.46		
11:51:00	R2032	On 05/02/2015			Bond Future	1	400,000	411.81	Client	Buy
11:51:00	R2032	On 05/02/2015			Bond Future	1	400,000	0.00	Member	Sell
Total for R2032 Bond Future						2	800,000	411.81		
11:51:00	R2037	On 05/02/2015			Bond Future	1	200,000	0.00	Member	Sell
11:56:24	R2037	On 05/02/2015			Bond Future	1	200,000	203.23	Client	Buy
Total for R2037 Bond Future						2	400,000	203.23		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
13:30:03	R209	On 05/02/2015			Bond Future	1	14,000,000	11,439.61 Client	Buy
13:30:03	R209	On 05/02/2015			Bond Future	1	14,000,000	0.00 Member	Sell
Total for R209 Bond Future						2	28,000,000	11,439.61	
Grand Total for all Instruments						112	640,000,000	581,401.52	