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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/04/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:16:46	GOVI	On 07/05/2015		GOVI	1	30,000	14,800.47	Member	Buy
10:16:46	GOVI	On 07/05/2015		GOVI	1	30,000	0.00	Member	Sell
10:18:54	GOVI	On 07/05/2015		GOVI	1	30,000	14,806.47	Member	Buy
10:18:54	GOVI	On 07/05/2015		GOVI	1	30,000	0.00	Member	Sell
10:25:17	GOVI	On 07/05/2015		GOVI	1	30,000	0.00	Member	Sell
10:25:17	GOVI	On 07/05/2015		GOVI	1	30,000	14,806.47	Client	Buy
Total for GOVI GOVI					6	180,000	44,413.41		
12:40:50	R186	On 07/05/2015		Bond Future	1	5,000,000	0.00	Member	Sell
12:40:50	R186	On 07/05/2015		Bond Future	1	10,000,000	0.00	Member	Sell
12:40:50	R186	On 07/05/2015		Bond Future	1	15,000,000	18,596.97	Member	Buy
12:55:13	R186	On 07/05/2015		Bond Future	1	5,000,000	6,201.92	Member	Buy
12:55:13	R186	On 07/05/2015		Bond Future	1	25,000,000	0.00	Member	Sell
15:51:23	R186	On 07/05/2015		Bond Future	1	15,600,000	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
15:51:23	R186	On 07/05/2015			Bond Future	1	15,600,000	19,272.69	Member	Buy
15:52:42	R186	On 07/05/2015			Bond Future	1	5,000,000	6,170.48	Member	Buy
15:52:42	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
16:02:02	R186	On 07/05/2015			Bond Future	1	400,000	0.00	Member	Sell
16:02:02	R186	On 07/05/2015			Bond Future	1	400,000	494.45	Client	Buy
16:06:55	R186	On 07/05/2015			Bond Future	1	400,000	0.00	Member	Sell
16:06:55	R186	On 07/05/2015			Bond Future	1	400,000	493.23	Client	Buy
16:28:50	R186	On 07/05/2015			Bond Future	1	7,000,000	0.00	Member	Sell
16:28:50	R186	On 07/05/2015			Bond Future	1	5,000,000	6,201.92	Client	Buy
16:28:50	R186	On 07/05/2015			Bond Future	1	5,000,000	6,201.92	Member	Buy
16:28:50	R186	On 07/05/2015			Bond Future	1	7,000,000	8,682.69	Member	Buy
16:28:50	R186	On 07/05/2015			Bond Future	1	2,000,000	2,480.77	Member	Buy
16:28:50	R186	On 07/05/2015			Bond Future	1	3,500,000	4,341.35	Member	Buy
16:28:50	R186	On 07/05/2015			Bond Future	1	2,000,000	0.00	Member	Sell
16:28:50	R186	On 07/05/2015			Bond Future	1	2,500,000	3,100.96	Client	Buy
16:28:50	R186	On 07/05/2015			Bond Future	1	2,000,000	2,480.77	Client	Buy
16:28:50	R186	On 07/05/2015			Bond Future	1	5,000,000	6,201.92	Client	Buy
16:28:50	R186	On 07/05/2015			Bond Future	1	2,500,000	0.00	Member	Sell
16:28:50	R186	On 07/05/2015			Bond Future	1	3,500,000	0.00	Member	Sell
16:28:50	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
16:28:50	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
16:28:50	R186	On 07/05/2015			Bond Future	1	7,000,000	8,682.69	Client	Buy
16:28:50	R186	On 07/05/2015			Bond Future	1	3,500,000	4,341.35	Client	Buy
16:28:50	R186	On 07/05/2015			Bond Future	1	2,500,000	3,100.96	Member	Buy
16:36:47	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
16:36:47	R186	On 07/05/2015			Bond Future	1	5,000,000	6,172.61	Client	Buy
Total for R186 Bond Future						32	182,800,000	113,219.67		
15:38:11	R203	On 06/08/2015			Bond Future	1	23,300,000	24,559.05	Member	Buy
15:38:11	R203	On 06/08/2015			Bond Future	1	23,300,000	0.00	Member	Sell
16:20:12	R203	On 06/08/2015			Bond Future	1	23,300,000	0.00	Client	Sell
16:20:12	R203	On 06/08/2015			Bond Future	1	23,300,000	24,559.05	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
Total for R203 Bond Future						4	93,200,000	49,118.09		
15:38:11	R204	On 06/08/2015			Bond Future	1	19,300,000	19,855.30	Member	Buy
15:38:11	R204	On 06/08/2015			Bond Future	1	4,200,000	0.00	Member	Sell
16:24:48	R204	On 06/08/2015			Bond Future	1	15,100,000	0.00	Member	Sell
16:24:48	R204	On 06/08/2015			Bond Future	1	15,100,000	15,534.46	Member	Buy
16:24:48	R204	On 06/08/2015			Bond Future	1	15,100,000	0.00	Client	Sell
16:24:48	R204	On 06/08/2015			Bond Future	1	4,200,000	0.00	Client	Sell
16:24:48	R204	On 06/08/2015			Bond Future	1	4,200,000	4,320.84	Member	Buy
Total for R204 Bond Future						7	77,200,000	39,710.60		
11:13:16	R2048	On 06/08/2015			Bond Future	1	80,000,000	84,871.14	Member	Buy
11:13:16	R2048	On 06/08/2015			Bond Future	1	80,000,000	0.00	Member	Sell
11:37:30	R2048	On 06/08/2015			Bond Future	1	80,000,000	0.00	Member	Sell
11:37:30	R2048	On 06/08/2015			Bond Future	1	80,000,000	84,871.14	Client	Buy
Total for R2048 Bond Future						4	320,000,000	169,742.27		
9:30:10	R209	On 07/05/2015			Bond Future	1	5,000,000	3,975.66	Member	Buy
9:30:10	R209	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
10:14:48	R209	On 07/05/2015			Bond Future	1	5,000,000	3,975.66	Member	Buy
10:14:48	R209	On 07/05/2015			Bond Future	1	5,000,000	0.00	Client	Sell
Total for R209 Bond Future						4	20,000,000	7,951.31		
16:55:28	R210	On 06/08/2015			Bond Future	1	1,800,000	3,268.42	Member	Buy
16:55:28	R210	On 06/08/2015			Bond Future	1	1,800,000	0.00	Member	Sell
17:17:45	R210	On 06/08/2015			Bond Future	1	1,800,000	0.00	Member	Sell
17:17:45	R210	On 06/08/2015			Bond Future	1	1,800,000	3,268.42	Client	Buy
Total for R210 Bond Future						4	7,200,000	6,536.84		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
16:55:28	R212	On 06/08/2015			Bond Future	1	700,000	974.62 Member	Buy
16:55:28	R212	On 06/08/2015			Bond Future	1	700,000	0.00 Member	Sell
17:18:00	R212	On 06/08/2015			Bond Future	1	700,000	0.00 Member	Sell
17:18:00	R212	On 06/08/2015			Bond Future	1	700,000	974.62 Client	Buy
Total for R212 Bond Future						4	2,800,000	1,949.23	
11:30:01	R213	On 06/08/2015			Bond Future	1	40,000,000	36,476.35 Member	Buy
11:30:01	R213	On 06/08/2015			Bond Future	1	40,000,000	0.00 Member	Sell
11:35:00	R213	On 06/08/2015			Bond Future	1	40,000,000	0.00 Member	Sell
11:35:00	R213	On 06/08/2015			Bond Future	1	40,000,000	36,476.35 Client	Buy
16:58:11	R213	On 06/08/2015			Bond Future	1	300,000	271.67 Member	Buy
16:58:11	R213	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
17:17:33	R213	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
17:17:33	R213	On 06/08/2015			Bond Future	1	300,000	271.67 Client	Buy
Total for R213 Bond Future						8	161,200,000	73,496.04	
Grand Total for all Instruments						73	864,580,000	506,137.47	