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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/11/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:45:54	AL37	On 05/02/2015		Index Future	1	10,000	4,479.37	Client	Buy
10:45:54	AL37	On 05/02/2015		Index Future	1	10,000	0.00	Client	Sell
Total for AL37 Index Future					2	20,000	4,479.37		
10:14:51	ALBI	On 05/02/2015		Index Future	1	80,000	38,848.40	Member	Buy
10:14:51	ALBI	On 05/02/2015		Index Future	1	80,000	0.00	Member	Sell
10:20:58	ALBI	On 05/02/2015		Index Future	1	80,000	38,856.40	Client	Buy
10:20:58	ALBI	On 05/02/2015		Index Future	1	80,000	0.00	Member	Sell
Total for ALBI Index Future					4	320,000	77,704.80		
17:06:45	GOVI	On 05/02/2015		GOVI	1	30,000	0.00	Client	Sell
17:06:45	GOVI	On 05/02/2015		GOVI	1	30,000	14,570.82	Member	Buy
17:15:57	GOVI	On 05/02/2015		GOVI	1	30,000	14,570.91	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
17:15:57	GOVI	On 05/02/2015			GOVI	1	30,000	0.00	Member	Sell
17:30:53	GOVI	On 05/02/2015			GOVI	1	30,000	0.00	Member	Sell
17:30:53	GOVI	On 05/02/2015			GOVI	1	30,000	14,570.91	Client	Buy
Total for GOVI GOVI						6	180,000	43,712.64		
9:06:18	R186	On 05/02/2015			Bond Future	1	15,000,000	0.00	Member	Sell
9:06:18	R186	On 05/02/2015			Bond Future	1	15,000,000	18,028.74	Member	Buy
9:10:38	R186	On 05/02/2015			Bond Future	1	800,000	0.00	Member	Sell
9:10:38	R186	On 05/02/2015			Bond Future	1	15,000,000	18,028.29	Member	Buy
12:08:15	R186	On 05/02/2015			Bond Future	1	3,200,000	3,846.04	Member	Buy
12:08:15	R186	On 05/02/2015			Bond Future	1	1,400,000	1,682.64	Member	Buy
12:08:15	R186	On 05/02/2015			Bond Future	1	3,200,000	0.00	Client	Sell
12:08:15	R186	On 05/02/2015			Bond Future	1	2,700,000	0.00	Client	Sell
12:08:15	R186	On 05/02/2015			Bond Future	1	3,400,000	0.00	Client	Sell
12:08:15	R186	On 05/02/2015			Bond Future	1	100,000	0.00	Client	Sell
12:08:15	R186	On 05/02/2015			Bond Future	1	100,000	120.19	Member	Buy
12:08:15	R186	On 05/02/2015			Bond Future	1	900,000	0.00	Member	Sell
12:08:15	R186	On 05/02/2015			Bond Future	1	800,000	0.00	Client	Sell
12:08:15	R186	On 05/02/2015			Bond Future	1	2,700,000	3,245.09	Member	Buy
12:08:15	R186	On 05/02/2015			Bond Future	1	2,500,000	3,004.72	Member	Buy
12:08:15	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00	Client	Sell
12:08:15	R186	On 05/02/2015			Bond Future	1	3,400,000	4,086.41	Member	Buy
12:08:15	R186	On 05/02/2015			Bond Future	1	800,000	961.51	Member	Buy
12:08:15	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00	Member	Sell
12:08:15	R186	On 05/02/2015			Bond Future	1	900,000	1,081.70	Member	Buy
12:08:15	R186	On 05/02/2015			Bond Future	1	3,400,000	0.00	Member	Sell
12:08:15	R186	On 05/02/2015			Bond Future	1	100,000	0.00	Member	Sell
12:08:15	R186	On 05/02/2015			Bond Future	1	3,200,000	0.00	Member	Sell
12:08:15	R186	On 05/02/2015			Bond Future	1	1,400,000	0.00	Member	Sell
12:08:15	R186	On 05/02/2015			Bond Future	1	2,700,000	0.00	Member	Sell
12:08:15	R186	On 05/02/2015			Bond Future	1	1,400,000	0.00	Client	Sell
12:08:15	R186	On 05/02/2015			Bond Future	1	900,000	0.00	Client	Sell
12:43:43	R186	On 05/02/2015			Bond Future	1	40,000,000	0.00	Member	Sell
12:43:43	R186	On 05/02/2015			Bond Future	1	40,000,000	48,316.06	Member	Buy
13:15:28	R186	On 05/02/2015			Bond Future	1	40,000,000	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
13:15:28	R186	On 05/02/2015			Bond Future	1	40,000,000	48,316.06	Member	Buy
15:47:53	R186	On 05/02/2015			Bond Future	1	40,000,000	48,316.06	Member	Buy
15:47:53	R186	On 05/02/2015			Bond Future	1	40,000,000	0.00	Client	Sell
Total for R186 Bond Future						33	330,000,000	199,033.52		
10:19:21	R2048	On 05/02/2015			Bond Future	1	50,000,000	51,984.95	Member	Buy
10:19:21	R2048	On 05/02/2015			Bond Future	1	100,000,000	0.00	Member	Sell
10:32:11	R2048	On 05/02/2015			Bond Future	1	10,000,000	10,396.99	Client	Buy
10:32:11	R2048	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell
10:32:11	R2048	On 05/02/2015			Bond Future	1	20,000,000	20,793.98	Client	Buy
10:32:11	R2048	On 05/02/2015			Bond Future	1	20,000,000	0.00	Member	Sell
10:32:11	R2048	On 05/02/2015			Bond Future	1	50,000,000	51,984.95	Client	Buy
10:32:11	R2048	On 05/02/2015			Bond Future	1	20,000,000	20,793.98	Client	Buy
10:32:11	R2048	On 05/02/2015			Bond Future	1	20,000,000	20,793.98	Member	Buy
10:32:11	R2048	On 05/02/2015			Bond Future	1	10,000,000	10,396.99	Member	Buy
10:32:11	R2048	On 05/02/2015			Bond Future	1	20,000,000	20,793.98	Member	Buy
10:32:11	R2048	On 05/02/2015			Bond Future	1	20,000,000	0.00	Member	Sell
10:32:11	R2048	On 05/02/2015			Bond Future	1	50,000,000	0.00	Member	Sell
Total for R2048 Bond Future						13	400,000,000	207,939.78		
10:19:21	R207	On 05/02/2015			Bond Future	1	10,000,000	10,037.21	Member	Buy
10:19:21	R207	On 05/02/2015			Bond Future	1	10,500,000	0.00	Member	Sell
10:33:28	R207	On 05/02/2015			Bond Future	1	500,000	501.86	Member	Buy
10:33:28	R207	On 05/02/2015			Bond Future	1	500,000	501.86	Client	Buy
10:33:28	R207	On 05/02/2015			Bond Future	1	500,000	0.00	Member	Sell
10:33:29	R207	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell
10:33:29	R207	On 05/02/2015			Bond Future	1	10,000,000	10,037.21	Client	Buy
Total for R207 Bond Future						7	42,000,000	21,078.13		
9:26:18	R208	On 05/02/2015			Bond Future	1	200,000	198.14	Client	Buy
9:26:18	R208	On 05/02/2015			Bond Future	1	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
Total for R208 Bond Future						2	400,000	198.14	
8:03:04	R209	On 05/02/2015			Bond Future	1	2,000,000	1,592.14 Client	Buy
8:03:04	R209	On 05/02/2015			Bond Future	1	2,000,000	0.00 Member	Sell
Total for R209 Bond Future						2	4,000,000	1,592.14	
9:26:18	R214	On 05/02/2015			Bond Future	1	100,000	80.55 Client	Buy
9:26:18	R214	On 05/02/2015			Bond Future	1	100,000	0.00 Member	Sell
Total for R214 Bond Future						2	200,000	80.55	
Grand Total for all Instruments						71	777,120,000	555,819.07	