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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/01/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
14:47:52	GOVI	On 05/02/2015		GOVI	1	200,000	97,044.00 Client	Buy
14:47:52	GOVI	On 05/02/2015		GOVI	1	70,000	0.00 Member	Sell
15:37:13	GOVI	On 05/02/2015		GOVI	1	10,000	0.00 Client	Sell
15:37:13	GOVI	On 05/02/2015		GOVI	1	120,000	0.00 Client	Sell
15:37:13	GOVI	On 05/02/2015		GOVI	1	70,000	0.00 Client	Sell
15:37:13	GOVI	On 05/02/2015		GOVI	1	10,000	4,852.20 Member	Buy
15:37:13	GOVI	On 05/02/2015		GOVI	1	120,000	0.00 Member	Sell
15:37:13	GOVI	On 05/02/2015		GOVI	1	10,000	0.00 Member	Sell
15:37:13	GOVI	On 05/02/2015		GOVI	1	70,000	33,965.40 Member	Buy
15:37:13	GOVI	On 05/02/2015		GOVI	1	120,000	58,226.40 Member	Buy
<b>Total for GOVI GOVI</b>					<b>10</b>	<b>800,000</b>	<b>194,088.00</b>	
8:54:02	R186	On 05/02/2015		Bond Future	1	397,300,000	482,919.30 Member	Buy
8:54:02	R186	On 05/02/2015		Bond Future	1	53,300,000	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
9:26:57	R186	On 05/02/2015			Bond Future	1	14,500,000	0.00 Client	Sell
9:26:57	R186	On 05/02/2015			Bond Future	1	23,000,000	27,956.57 Member	Buy
9:26:57	R186	On 05/02/2015			Bond Future	1	105,300,000	127,992.46 Member	Buy
9:26:57	R186	On 05/02/2015			Bond Future	1	14,500,000	17,624.79 Member	Buy
9:26:57	R186	On 05/02/2015			Bond Future	1	105,300,000	0.00 Client	Sell
9:26:57	R186	On 05/02/2015			Bond Future	1	23,000,000	0.00 Client	Sell
9:26:57	R186	On 05/02/2015			Bond Future	1	105,300,000	0.00 Member	Sell
9:26:57	R186	On 05/02/2015			Bond Future	1	105,300,000	127,992.46 Member	Buy
9:26:57	R186	On 05/02/2015			Bond Future	1	24,700,000	0.00 Member	Sell
9:26:57	R186	On 05/02/2015			Bond Future	1	23,000,000	0.00 Member	Sell
9:26:57	R186	On 05/02/2015			Bond Future	1	105,300,000	0.00 Member	Sell
9:26:57	R186	On 05/02/2015			Bond Future	1	23,600,000	28,685.87 Member	Buy
9:26:57	R186	On 05/02/2015			Bond Future	1	24,700,000	0.00 Client	Sell
9:26:57	R186	On 05/02/2015			Bond Future	1	47,600,000	57,857.94 Member	Buy
9:26:57	R186	On 05/02/2015			Bond Future	1	105,300,000	0.00 Client	Sell
9:26:57	R186	On 05/02/2015			Bond Future	1	14,500,000	0.00 Member	Sell
9:26:57	R186	On 05/02/2015			Bond Future	1	23,600,000	0.00 Member	Sell
9:26:57	R186	On 05/02/2015			Bond Future	1	47,600,000	0.00 Member	Sell
9:26:57	R186	On 05/02/2015			Bond Future	1	24,700,000	30,022.92 Member	Buy
9:26:57	R186	On 05/02/2015			Bond Future	1	23,600,000	0.00 Client	Sell
9:26:57	R186	On 05/02/2015			Bond Future	1	47,600,000	0.00 Client	Sell
9:54:00	R186	On 05/02/2015			Bond Future	1	15,000,000	0.00 Member	Sell
9:54:00	R186	On 05/02/2015			Bond Future	1	15,000,000	18,286.97 Member	Buy
9:58:53	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00 Member	Sell
9:58:53	R186	On 05/02/2015			Bond Future	1	15,000,000	18,286.53 Member	Buy
10:01:14	R186	On 05/02/2015			Bond Future	1	53,300,000	64,786.30 Member	Buy
10:01:14	R186	On 05/02/2015			Bond Future	1	53,300,000	0.00 Client	Sell
12:41:41	R186	On 05/02/2015			Bond Future	1	12,500,000	15,238.77 Member	Buy
12:41:41	R186	On 05/02/2015			Bond Future	1	12,500,000	0.00 Client	Sell
12:41:41	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00 Client	Sell
12:41:41	R186	On 05/02/2015			Bond Future	1	2,500,000	3,047.75 Member	Buy
12:41:41	R186	On 05/02/2015			Bond Future	1	12,500,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>34</b>	<b>1,679,200,000</b>	<b>1,020,698.62</b>	
11:20:27	R204	On 05/02/2015			Bond Future	1	10,000,000	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
11:20:27	R204	On 05/02/2015			Bond Future	1	10,000,000	10,429.62 Member	Buy
13:58:51	R204	On 05/02/2015			Bond Future	1	10,000,000	0.00 Member	Sell
13:58:51	R204	On 05/02/2015			Bond Future	1	10,000,000	10,431.20 Member	Buy
<b>Total for R204 Bond Future</b>						<b>4</b>	<b>40,000,000</b>	<b>20,860.82</b>	
<b>Grand Total for all Instruments</b>						<b>48</b>	<b>1,720,000,000</b>	<b>1,235,647.44</b>	