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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/12/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type
17:18:45	GOVI	On 05/02/2015		GOVI	1	30,000	0.00 Member
17:18:45	GOVI	On 05/02/2015		GOVI	1	30,000	14,654.58 Client
Total for GOVI GOVI					2	60,000	14,654.58
13:47:28	I2038	On 05/02/2015		Bond Future	1	9,200,000	0.00 Member
13:47:28	I2038	On 05/02/2015		Bond Future	1	9,200,000	11,698.93 Member
14:03:47	I2038	On 05/02/2015		Bond Future	1	9,200,000	11,698.93 Client
14:03:47	I2038	On 05/02/2015		Bond Future	1	9,200,000	0.00 Member
Total for I2038 Bond Future					4	36,800,000	23,397.87
9:12:34	R186	On 05/02/2015		Bond Future	1	2,000,000	2,449.40 Client
9:12:34	R186	On 05/02/2015		Bond Future	1	2,000,000	0.00 Member

**Buy/
Sell**

Sell
Buy

Sell
Buy
Buy
Sell

Buy
Sell

3PM

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type
10:03:51	R186	On 05/02/2015		Bond Future	1	5,000,000	6,119.32	Member
10:03:51	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00	Member
10:05:40	R186	On 05/02/2015		Bond Future	1	5,000,000	6,119.47	Client
10:05:40	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00	Member
10:43:18	R186	On 05/02/2015		Bond Future	1	10,000,000	12,274.93	Member
10:43:18	R186	On 05/02/2015		Bond Future	1	10,000,000	0.00	Member
10:44:35	R186	On 05/02/2015		Bond Future	1	3,000,000	0.00	Client
10:44:35	R186	On 05/02/2015		Bond Future	1	3,000,000	3,676.54	Member
10:46:45	R186	On 05/02/2015		Bond Future	1	10,000,000	12,275.23	Client
10:46:45	R186	On 05/02/2015		Bond Future	1	10,000,000	0.00	Member
Total for R186 Bond Future					12	70,000,000	42,914.89	
12:00:10	R2048	On 05/02/2015		Bond Future	1	40,000,000	0.00	Member
12:00:10	R2048	On 05/02/2015		Bond Future	1	40,000,000	42,539.62	Member
12:57:38	R2048	On 05/02/2015		Bond Future	1	40,000,000	0.00	Member
12:57:38	R2048	On 05/02/2015		Bond Future	1	40,000,000	42,539.62	Client
Total for R2048 Bond Future					4	160,000,000	85,079.23	
9:54:44	R207	On 05/02/2015		Bond Future	1	40,700,000	0.00	Client
9:54:44	R207	On 05/02/2015		Bond Future	1	40,700,000	41,118.95	Member
Total for R207 Bond Future					2	81,400,000	41,118.95	
9:54:44	R208	On 05/02/2015		Bond Future	1	32,700,000	0.00	Client
9:54:44	R208	On 05/02/2015		Bond Future	1	32,700,000	32,659.13	Member
Total for R208 Bond Future					2	65,400,000	32,659.13	
9:12:34	R209	On 05/02/2015		Bond Future	1	2,000,000	1,626.25	Client
9:12:34	R209	On 05/02/2015		Bond Future	1	2,000,000	0.00	Member

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type
	Total for R209 Bond Future				2	4,000,000	1,626.25
	Grand Total for all Instruments				28	417,660,000	241,450.90