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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/12/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
9:50:50	GOVI	On 05/02/2015		GOVI	1	30,000	14,639.46 Member	Buy
9:50:50	GOVI	On 05/02/2015		GOVI	1	30,000	0.00 Member	Sell
9:53:09	GOVI	On 05/02/2015		GOVI	1	20,000	9,763.64 Member	Buy
9:53:09	GOVI	On 05/02/2015		GOVI	1	30,000	0.00 Member	Sell
10:15:16	GOVI	On 05/02/2015		GOVI	1	20,000	9,763.64 Client	Buy
10:15:16	GOVI	On 05/02/2015		GOVI	1	10,000	4,881.82 Client	Buy
10:15:16	GOVI	On 05/02/2015		GOVI	1	20,000	0.00 Member	Sell
10:15:16	GOVI	On 05/02/2015		GOVI	1	10,000	4,881.82 Member	Buy
10:15:16	GOVI	On 05/02/2015		GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI					9	180,000	43,930.38	
8:22:57	R186	On 05/02/2015		Bond Future	1	2,500,000	3,069.48 Member	Buy
8:22:57	R186	On 05/02/2015		Bond Future	1	35,000,000	0.00 Member	Sell
11:39:22	R186	On 05/02/2015		Bond Future	1	200,000	243.82 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:39:22	R186	On 05/02/2015			Bond Future	1	200,000	0.00	Member	Sell
13:22:32	R186	On 05/02/2015			Bond Future	1	22,000,000	26,826.79	Member	Buy
13:22:32	R186	On 05/02/2015			Bond Future	1	1,000,000	0.00	Member	Sell
15:45:13	R186	On 05/02/2015			Bond Future	1	50,000,000	60,906.31	Member	Buy
15:45:13	R186	On 05/02/2015			Bond Future	1	50,000,000	0.00	Member	Sell
16:00:29	R186	On 05/02/2015			Bond Future	1	50,000,000	60,928.53	Member	Buy
16:00:29	R186	On 05/02/2015			Bond Future	1	50,000,000	0.00	Member	Sell
16:03:38	R186	On 05/02/2015			Bond Future	1	1,000,000	1,219.40	Member	Buy
16:03:38	R186	On 05/02/2015			Bond Future	1	1,000,000	0.00	Client	Sell
16:03:38	R186	On 05/02/2015			Bond Future	1	1,000,000	0.00	Client	Sell
16:03:38	R186	On 05/02/2015			Bond Future	1	20,000,000	24,387.99	Member	Buy
16:03:38	R186	On 05/02/2015			Bond Future	1	20,000,000	0.00	Member	Sell
16:03:38	R186	On 05/02/2015			Bond Future	1	1,000,000	0.00	Member	Sell
16:03:38	R186	On 05/02/2015			Bond Future	1	20,000,000	0.00	Client	Sell
16:03:38	R186	On 05/02/2015			Bond Future	1	1,000,000	1,219.40	Member	Buy
16:46:17	R186	On 05/02/2015			Bond Future	1	50,000,000	60,928.53	Client	Buy
16:46:17	R186	On 05/02/2015			Bond Future	1	50,000,000	0.00	Member	Sell
17:14:09	R186	On 05/02/2015			Bond Future	1	1,900,000	2,332.80	Client	Buy
17:14:09	R186	On 05/02/2015			Bond Future	1	2,500,000	3,069.48	Member	Buy
17:14:09	R186	On 05/02/2015			Bond Future	1	1,200,000	1,473.35	Member	Buy
17:14:09	R186	On 05/02/2015			Bond Future	1	5,600,000	6,875.63	Member	Buy
17:14:09	R186	On 05/02/2015			Bond Future	1	1,900,000	0.00	Member	Sell
17:14:09	R186	On 05/02/2015			Bond Future	1	5,600,000	6,875.63	Client	Buy
17:14:09	R186	On 05/02/2015			Bond Future	1	6,700,000	8,226.20	Member	Buy
17:14:09	R186	On 05/02/2015			Bond Future	1	1,900,000	2,332.80	Member	Buy
17:14:09	R186	On 05/02/2015			Bond Future	1	1,600,000	1,964.47	Member	Buy
17:14:09	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00	Member	Sell
17:14:09	R186	On 05/02/2015			Bond Future	1	300,000	368.34	Client	Buy
17:14:09	R186	On 05/02/2015			Bond Future	1	12,400,000	0.00	Member	Sell
17:14:09	R186	On 05/02/2015			Bond Future	1	300,000	368.34	Member	Buy
17:14:09	R186	On 05/02/2015			Bond Future	1	300,000	0.00	Member	Sell
17:14:09	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00	Member	Sell
17:14:09	R186	On 05/02/2015			Bond Future	1	2,500,000	3,069.48	Client	Buy
17:14:09	R186	On 05/02/2015			Bond Future	1	1,200,000	0.00	Member	Sell
17:14:09	R186	On 05/02/2015			Bond Future	1	12,400,000	15,224.61	Member	Buy
17:14:09	R186	On 05/02/2015			Bond Future	1	300,000	368.34	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/Sell
17:14:09	R186	On 05/02/2015			Bond Future	1	5,600,000	0.00	Member	Sell
17:14:09	R186	On 05/02/2015			Bond Future	1	1,600,000	0.00	Member	Sell
17:14:09	R186	On 05/02/2015			Bond Future	1	1,600,000	1,964.47	Client	Buy
17:14:09	R186	On 05/02/2015			Bond Future	1	6,700,000	8,226.20	Client	Buy
17:14:09	R186	On 05/02/2015			Bond Future	1	6,700,000	0.00	Member	Sell
17:14:09	R186	On 05/02/2015			Bond Future	1	300,000	0.00	Member	Sell
17:14:09	R186	On 05/02/2015			Bond Future	1	300,000	368.34	Client	Buy
17:14:09	R186	On 05/02/2015			Bond Future	1	2,500,000	3,069.48	Client	Buy
17:14:09	R186	On 05/02/2015			Bond Future	1	12,400,000	15,224.61	Client	Buy
17:14:09	R186	On 05/02/2015			Bond Future	1	1,200,000	1,473.35	Client	Buy
17:25:34	R186	On 05/02/2015			Bond Future	1	35,000,000	0.00	Member	Sell
17:25:34	R186	On 05/02/2015			Bond Future	1	35,000,000	42,901.03	Member	Buy
Total for R186 Bond Future						51	598,400,000	365,507.20		
13:22:32	R2023	On 05/02/2015			Bond Future	1	34,500,000	36,045.97	Member	Buy
13:22:32	R2023	On 05/02/2015			Bond Future	1	1,000,000	0.00	Member	Sell
16:05:57	R2023	On 05/02/2015			Bond Future	1	1,000,000	0.00	Client	Sell
16:05:57	R2023	On 05/02/2015			Bond Future	1	30,000,000	0.00	Member	Sell
16:05:57	R2023	On 05/02/2015			Bond Future	1	3,500,000	0.00	Member	Sell
16:05:57	R2023	On 05/02/2015			Bond Future	1	30,000,000	0.00	Client	Sell
16:05:57	R2023	On 05/02/2015			Bond Future	1	3,500,000	3,656.84	Member	Buy
16:05:57	R2023	On 05/02/2015			Bond Future	1	3,500,000	0.00	Client	Sell
16:05:57	R2023	On 05/02/2015			Bond Future	1	30,000,000	31,344.32	Member	Buy
16:05:57	R2023	On 05/02/2015			Bond Future	1	1,000,000	1,044.81	Member	Buy
Total for R2023 Bond Future						10	138,000,000	72,091.94		
11:32:34	R203	On 05/02/2015			Bond Future	1	30,000,000	0.00	Member	Sell
11:32:34	R203	On 05/02/2015			Bond Future	1	30,000,000	32,080.70	Member	Buy
16:31:52	R203	On 05/02/2015			Bond Future	1	43,200,000	46,147.64	Member	Buy
16:31:52	R203	On 05/02/2015			Bond Future	1	43,200,000	0.00	Member	Sell
16:33:47	R203	On 05/02/2015			Bond Future	1	43,200,000	46,147.64	Member	Buy
16:33:47	R203	On 05/02/2015			Bond Future	1	43,200,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
Total for R203 Bond Future					6	232,800,000	124,375.98	
11:32:34	R204	On 05/02/2015		Bond Future	1	30,000,000	0.00 Member	Sell
11:32:34	R204	On 05/02/2015		Bond Future	1	30,000,000	31,344.35 Member	Buy
15:45:13	R204	On 05/02/2015		Bond Future	1	50,000,000	0.00 Member	Sell
15:45:13	R204	On 05/02/2015		Bond Future	1	50,000,000	52,138.70 Member	Buy
16:00:47	R204	On 05/02/2015		Bond Future	1	50,000,000	0.00 Member	Sell
16:00:47	R204	On 05/02/2015		Bond Future	1	50,000,000	52,138.70 Member	Buy
Total for R204 Bond Future					6	260,000,000	135,621.74	
16:31:52	R2048	On 05/02/2015		Bond Future	1	1,800,000	0.00 Member	Sell
16:31:52	R2048	On 05/02/2015		Bond Future	1	1,800,000	1,916.76 Member	Buy
16:34:22	R2048	On 05/02/2015		Bond Future	1	1,800,000	1,916.76 Client	Buy
16:34:22	R2048	On 05/02/2015		Bond Future	1	1,800,000	0.00 Member	Sell
Total for R2048 Bond Future					4	7,200,000	3,833.53	
16:36:59	R214	On 05/02/2015		Bond Future	1	15,000,000	0.00 Member	Sell
16:36:59	R214	On 05/02/2015		Bond Future	1	15,000,000	12,395.81 Member	Buy
16:40:51	R214	On 05/02/2015		Bond Future	1	15,000,000	0.00 Client	Sell
16:40:51	R214	On 05/02/2015		Bond Future	1	15,000,000	12,389.14 Member	Buy
Total for R214 Bond Future					4	60,000,000	24,784.95	
Grand Total for all Instruments					90	1,296,580,000	770,145.71	