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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/02/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
13:39:40	ALBI	On 07/05/2015		Index Future	1	1,090,000	0.00	Member	Sell
13:39:40	ALBI	On 07/05/2015		Index Future	1	1,090,000	543,380.26	Member	Buy
14:17:46	ALBI	On 07/05/2015		Index Future	1	1,090,000	0.00	Client	Sell
14:17:46	ALBI	On 07/05/2015		Index Future	1	1,090,000	543,271.26	Member	Buy
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>4,360,000</b>	<b>1,086,651.52</b>		
15:32:42	GOVI	On 07/05/2015		GOVI	1	80,000	0.00	Client	Sell
15:32:42	GOVI	On 07/05/2015		GOVI	1	70,000	34,815.13	Member	Buy
16:01:24	GOVI	On 07/05/2015		GOVI	1	10,000	4,973.59	Member	Buy
16:01:24	GOVI	On 07/05/2015		GOVI	1	70,000	0.00	Member	Sell
16:01:24	GOVI	On 07/05/2015		GOVI	1	70,000	34,815.13	Client	Buy
16:01:24	GOVI	On 07/05/2015		GOVI	1	10,000	4,973.59	Client	Buy
16:01:24	GOVI	On 07/05/2015		GOVI	1	10,000	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
<b>Total for GOVI GOVI</b>						<b>7</b>	<b>320,000</b>	<b>79,577.44</b>		
7:56:20	R186	On 07/05/2015			Bond Future	1	800,000	1,009.27	Member	Buy
7:56:20	R186	On 07/05/2015			Bond Future	1	20,000,000	0.00	Member	Sell
9:37:31	R186	On 07/05/2015			Bond Future	1	2,000,000	2,494.42	Member	Buy
9:37:31	R186	On 07/05/2015			Bond Future	1	2,000,000	0.00	Client	Sell
10:34:21	R186	On 07/05/2015			Bond Future	1	900,000	0.00	Member	Sell
10:34:21	R186	On 07/05/2015			Bond Future	1	2,500,000	3,153.98	Client	Buy
10:34:21	R186	On 07/05/2015			Bond Future	1	900,000	1,135.43	Client	Buy
10:34:21	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
10:34:21	R186	On 07/05/2015			Bond Future	1	800,000	0.00	Member	Sell
10:34:21	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
10:34:21	R186	On 07/05/2015			Bond Future	1	3,300,000	0.00	Member	Sell
10:34:21	R186	On 07/05/2015			Bond Future	1	2,500,000	0.00	Member	Sell
10:34:21	R186	On 07/05/2015			Bond Future	1	5,000,000	6,307.95	Client	Buy
10:34:21	R186	On 07/05/2015			Bond Future	1	5,000,000	6,307.95	Member	Buy
10:34:21	R186	On 07/05/2015			Bond Future	1	5,000,000	6,307.95	Client	Buy
10:34:21	R186	On 07/05/2015			Bond Future	1	5,000,000	6,307.95	Member	Buy
10:34:21	R186	On 07/05/2015			Bond Future	1	3,300,000	4,163.25	Member	Buy
10:34:21	R186	On 07/05/2015			Bond Future	1	900,000	1,135.43	Member	Buy
10:34:21	R186	On 07/05/2015			Bond Future	1	2,500,000	3,153.98	Member	Buy
10:34:21	R186	On 07/05/2015			Bond Future	1	2,500,000	0.00	Member	Sell
10:34:21	R186	On 07/05/2015			Bond Future	1	2,500,000	3,153.98	Member	Buy
10:34:21	R186	On 07/05/2015			Bond Future	1	800,000	1,009.27	Client	Buy
10:34:21	R186	On 07/05/2015			Bond Future	1	2,500,000	3,153.98	Client	Buy
10:34:21	R186	On 07/05/2015			Bond Future	1	3,300,000	4,163.25	Client	Buy
10:35:08	R186	On 07/05/2015	7.45	Put	Bond Future	1	5,000,000	0.00	Client	Sell
10:35:08	R186	On 07/05/2015	7.45	Put	Bond Future	1	5,000,000	1.72	Member	Buy
10:41:02	R186	On 07/05/2015			Bond Future	1	9,000,000	11,220.49	Member	Buy
10:41:02	R186	On 07/05/2015			Bond Future	1	9,000,000	0.00	Member	Sell
10:56:43	R186	On 07/05/2015			Bond Future	1	9,000,000	0.00	Member	Sell
10:56:43	R186	On 07/05/2015			Bond Future	1	9,000,000	11,220.49	Client	Buy
12:48:14	R186	On 07/05/2015			Bond Future	1	17,600,000	0.00	Member	Sell
12:48:14	R186	On 07/05/2015			Bond Future	1	17,600,000	21,878.57	Member	Buy
14:00:43	R186	On 07/05/2015			Bond Future	1	17,600,000	21,878.57	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
14:00:43	R186	On 07/05/2015			Bond Future	1	17,600,000	0.00 Client	Sell
15:50:18	R186	On 07/05/2015	7.40	Put	Bond Future	1	12,100,000	0.00 Member	Sell
15:50:18	R186	On 07/05/2015	7.45	Put	Bond Future	1	12,100,000	0.00 Member	Sell
15:50:18	R186	On 07/05/2015	7.50	Put	Bond Future	1	12,100,000	0.00 Member	Sell
15:50:18	R186	On 07/05/2015	7.40	Put	Bond Future	1	12,100,000	4.52 Member	Buy
15:50:18	R186	On 07/05/2015	7.45	Put	Bond Future	1	12,100,000	4.13 Member	Buy
15:50:18	R186	On 07/05/2015	7.50	Put	Bond Future	1	12,100,000	3.77 Member	Buy
16:07:30	R186	On 07/05/2015	7.40	Put	Bond Future	1	12,100,000	0.00 Client	Sell
16:07:30	R186	On 07/05/2015	7.40	Put	Bond Future	1	12,100,000	4.52 Member	Buy
16:07:54	R186	On 07/05/2015	7.45	Put	Bond Future	1	12,100,000	4.13 Member	Buy
16:07:54	R186	On 07/05/2015	7.45	Put	Bond Future	1	12,100,000	0.00 Client	Sell
16:08:14	R186	On 07/05/2015	7.50	Put	Bond Future	1	12,100,000	0.00 Client	Sell
16:08:14	R186	On 07/05/2015	7.50	Put	Bond Future	1	12,100,000	3.77 Member	Buy
<b>Total for R186 Bond Future</b>						<b>46</b>	<b>345,600,000</b>	<b>119,182.73</b>	
10:41:02	R2023	On 07/05/2015			Bond Future	1	1,000,000	1,027.85 Member	Buy
10:41:02	R2023	On 07/05/2015			Bond Future	1	1,000,000	0.00 Member	Sell
10:56:53	R2023	On 07/05/2015			Bond Future	1	1,000,000	0.00 Member	Sell
10:56:53	R2023	On 07/05/2015			Bond Future	1	1,000,000	1,027.85 Client	Buy
11:13:09	R2023	On 07/05/2015			Bond Future	1	113,800,000	117,003.54 Member	Buy
11:13:09	R2023	On 07/05/2015			Bond Future	1	136,000,000	0.00 Member	Sell
16:26:33	R2023	On 07/05/2015			Bond Future	1	600,000	0.00 Member	Sell
16:26:33	R2023	On 07/05/2015			Bond Future	1	113,800,000	117,003.54 Client	Buy
16:26:33	R2023	On 07/05/2015			Bond Future	1	113,800,000	0.00 Member	Sell
16:26:33	R2023	On 07/05/2015			Bond Future	1	600,000	616.89 Member	Buy
16:26:33	R2023	On 07/05/2015			Bond Future	1	1,100,000	1,130.97 Member	Buy
16:26:33	R2023	On 07/05/2015			Bond Future	1	7,500,000	7,711.13 Member	Buy
16:26:33	R2023	On 07/05/2015			Bond Future	1	500,000	514.08 Member	Buy
16:26:33	R2023	On 07/05/2015			Bond Future	1	1,100,000	0.00 Member	Sell
16:26:33	R2023	On 07/05/2015			Bond Future	1	1,100,000	1,130.97 Client	Buy
16:26:33	R2023	On 07/05/2015			Bond Future	1	900,000	925.34 Client	Buy
16:26:33	R2023	On 07/05/2015			Bond Future	1	7,800,000	0.00 Member	Sell
16:26:33	R2023	On 07/05/2015			Bond Future	1	2,500,000	2,570.38 Member	Buy
16:26:33	R2023	On 07/05/2015			Bond Future	1	2,500,000	0.00 Member	Sell
16:26:33	R2023	On 07/05/2015			Bond Future	1	7,500,000	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
16:26:33	R2023	On 07/05/2015			Bond Future	1	500,000	514.08	Client	Buy
16:26:33	R2023	On 07/05/2015			Bond Future	1	1,300,000	1,336.60	Client	Buy
16:26:33	R2023	On 07/05/2015			Bond Future	1	900,000	0.00	Member	Sell
16:26:33	R2023	On 07/05/2015			Bond Future	1	7,800,000	8,019.57	Client	Buy
16:26:33	R2023	On 07/05/2015			Bond Future	1	600,000	616.89	Client	Buy
16:26:33	R2023	On 07/05/2015			Bond Future	1	1,300,000	0.00	Member	Sell
16:26:33	R2023	On 07/05/2015			Bond Future	1	2,500,000	2,570.38	Client	Buy
16:26:33	R2023	On 07/05/2015			Bond Future	1	7,500,000	7,711.13	Client	Buy
16:26:33	R2023	On 07/05/2015			Bond Future	1	500,000	0.00	Member	Sell
16:26:33	R2023	On 07/05/2015			Bond Future	1	1,300,000	1,336.60	Member	Buy
16:26:33	R2023	On 07/05/2015			Bond Future	1	7,800,000	8,019.57	Member	Buy
16:26:33	R2023	On 07/05/2015			Bond Future	1	900,000	925.34	Member	Buy
<b>Total for R2023 Bond Future</b>						<b>32</b>	<b>548,000,000</b>	<b>281,712.66</b>		
11:40:53	R2030	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
11:40:53	R2030	On 07/05/2015			Bond Future	1	5,000,000	5,034.09	Client	Buy
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>10,000,000</b>	<b>5,034.09</b>		
11:17:00	R2032	On 07/05/2015			Bond Future	1	300,000	300.22	Client	Buy
11:17:00	R2032	On 07/05/2015			Bond Future	1	300,000	0.00	Member	Sell
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>600,000</b>	<b>300.22</b>		
14:02:33	R2044	On 07/05/2015			Bond Future	1	2,500,000	0.00	Member	Sell
14:02:33	R2044	On 07/05/2015			Bond Future	1	2,500,000	2,622.26	Member	Buy
15:04:09	R2044	On 07/05/2015			Bond Future	1	2,500,000	2,622.26	Client	Buy
15:04:09	R2044	On 07/05/2015			Bond Future	1	2,500,000	0.00	Member	Sell
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>10,000,000</b>	<b>5,244.51</b>		
16:30:46	R2048	On 07/05/2015			Bond Future	1	15,800,000	0.00	Member	Sell
16:30:46	R2048	On 07/05/2015			Bond Future	1	3,200,000	3,382.64	Member	Buy
16:48:29	R2048	On 07/05/2015			Bond Future	1	12,600,000	13,319.16	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:48:29	R2048	On 07/05/2015			Bond Future	1	3,200,000	0.00	Member	Sell
16:48:29	R2048	On 07/05/2015			Bond Future	1	12,600,000	13,319.16	Client	Buy
16:48:29	R2048	On 07/05/2015			Bond Future	1	12,600,000	0.00	Member	Sell
16:48:29	R2048	On 07/05/2015			Bond Future	1	3,200,000	3,382.64	Client	Buy
<b>Total for R2048 Bond Future</b>						<b>7</b>	<b>63,200,000</b>	<b>33,403.60</b>		
12:48:14	R207	On 07/05/2015			Bond Future	1	24,600,000	0.00	Member	Sell
12:48:14	R207	On 07/05/2015			Bond Future	1	24,600,000	25,193.47	Member	Buy
14:00:31	R207	On 07/05/2015			Bond Future	1	24,600,000	0.00	Client	Sell
14:00:31	R207	On 07/05/2015			Bond Future	1	24,600,000	25,193.47	Member	Buy
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>98,400,000</b>	<b>50,386.94</b>		
14:02:33	R208	On 07/05/2015			Bond Future	1	100,000,000	0.00	Member	Sell
14:02:33	R208	On 07/05/2015			Bond Future	1	21,100,000	0.00	Member	Sell
14:02:33	R208	On 07/05/2015			Bond Future	1	100,000,000	98,148.99	Member	Buy
14:02:33	R208	On 07/05/2015			Bond Future	1	21,100,000	20,708.76	Member	Buy
15:03:52	R208	On 07/05/2015			Bond Future	1	21,100,000	20,708.76	Client	Buy
15:03:52	R208	On 07/05/2015			Bond Future	1	21,100,000	0.00	Member	Sell
16:22:35	R208	On 07/05/2015			Bond Future	1	100,000,000	0.00	Member	Sell
16:22:35	R208	On 07/05/2015			Bond Future	1	100,000,000	98,148.99	Client	Buy
<b>Total for R208 Bond Future</b>						<b>8</b>	<b>484,400,000</b>	<b>237,715.50</b>		
<b>Grand Total for all Instruments</b>						<b>116</b>	<b>1,564,880,000</b>	<b>1,899,209.20</b>		