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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/03/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:53:59	GOVI	On 07/05/2015		GOVI	1	30,000	14,944.65	Client	Buy
10:53:59	GOVI	On 07/05/2015		GOVI	1	20,000	0.00	Member	Sell
10:53:59	GOVI	On 07/05/2015		GOVI	1	30,000	0.00	Member	Sell
10:53:59	GOVI	On 07/05/2015		GOVI	1	20,000	9,963.10	Client	Buy
16:55:47	GOVI	On 07/05/2015		GOVI	1	10,000	0.00	Client	Sell
16:55:47	GOVI	On 07/05/2015		GOVI	1	10,000	5,000.11	Member	Buy
Total for GOVI GOVI					6	120,000	29,907.86		
8:45:00	JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
8:45:00	JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	1	100,000,000	23,466.25	Client	Buy
8:45:00	JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
8:45:00	JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	1	100,000,000	23,463.75	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
Total for JIBAR FUTURE Jibar Tradeable Future						4	400,000,000	46,930.00		
12:12:52	R186	On 07/05/2015			Bond Future	1	30,000,000	0.00	Member	Sell
12:12:52	R186	On 07/05/2015			Bond Future	1	30,000,000	37,545.99	Member	Buy
13:54:42	R186	On 07/05/2015			Bond Future	1	1,000,000	1,255.51	Member	Buy
13:54:42	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00	Client	Sell
17:11:11	R186	On 07/05/2015			Bond Future	1	35,000,000	0.00	Member	Sell
17:11:11	R186	On 07/05/2015			Bond Future	1	35,000,000	43,914.60	Member	Buy
17:26:55	R186	On 07/05/2015			Bond Future	1	30,000,000	37,545.99	Member	Buy
17:26:55	R186	On 07/05/2015			Bond Future	1	30,000,000	0.00	Client	Sell
17:27:12	R186	On 07/05/2015			Bond Future	1	35,000,000	43,914.60	Member	Buy
17:27:12	R186	On 07/05/2015			Bond Future	1	35,000,000	0.00	Client	Sell
Total for R186 Bond Future						10	262,000,000	164,176.69		
12:12:31	R207	On 07/05/2015			Bond Future	1	40,300,000	41,360.12	Member	Buy
12:12:31	R207	On 07/05/2015			Bond Future	1	21,000,000	0.00	Member	Sell
12:31:30	R207	On 07/05/2015			Bond Future	1	19,000,000	0.00	Client	Sell
12:31:30	R207	On 07/05/2015			Bond Future	1	300,000	0.00	Member	Sell
12:31:30	R207	On 07/05/2015			Bond Future	1	19,000,000	0.00	Member	Sell
12:31:30	R207	On 07/05/2015			Bond Future	1	300,000	0.00	Client	Sell
12:31:30	R207	On 07/05/2015			Bond Future	1	300,000	307.89	Member	Buy
12:31:30	R207	On 07/05/2015			Bond Future	1	21,000,000	21,552.42	Member	Buy
12:31:30	R207	On 07/05/2015			Bond Future	1	19,000,000	19,499.81	Member	Buy
12:31:30	R207	On 07/05/2015			Bond Future	1	21,000,000	0.00	Client	Sell
Total for R207 Bond Future						10	161,200,000	82,720.24		
12:12:31	R208	On 07/05/2015			Bond Future	1	192,800,000	189,382.74	Member	Buy
12:12:31	R208	On 07/05/2015			Bond Future	1	2,900,000	0.00	Member	Sell
12:34:03	R208	On 07/05/2015			Bond Future	1	32,500,000	0.00	Member	Sell
12:34:03	R208	On 07/05/2015			Bond Future	1	6,300,000	0.00	Member	Sell
12:34:03	R208	On 07/05/2015			Bond Future	1	6,300,000	6,188.34	Member	Buy
12:34:03	R208	On 07/05/2015			Bond Future	1	46,200,000	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
12:34:03	R208	On 07/05/2015			Bond Future	1	32,500,000	0.00 Client	Sell
12:34:03	R208	On 07/05/2015			Bond Future	1	46,200,000	45,381.13 Member	Buy
12:34:03	R208	On 07/05/2015			Bond Future	1	6,300,000	0.00 Client	Sell
12:34:03	R208	On 07/05/2015			Bond Future	1	1,700,000	0.00 Client	Sell
12:34:03	R208	On 07/05/2015			Bond Future	1	102,900,000	101,076.16 Member	Buy
12:34:03	R208	On 07/05/2015			Bond Future	1	300,000	0.00 Client	Sell
12:34:03	R208	On 07/05/2015			Bond Future	1	300,000	294.68 Member	Buy
12:34:03	R208	On 07/05/2015			Bond Future	1	1,700,000	1,669.87 Member	Buy
12:34:03	R208	On 07/05/2015			Bond Future	1	300,000	0.00 Member	Sell
12:34:03	R208	On 07/05/2015			Bond Future	1	102,900,000	0.00 Member	Sell
12:34:03	R208	On 07/05/2015			Bond Future	1	46,200,000	0.00 Member	Sell
12:34:03	R208	On 07/05/2015			Bond Future	1	1,700,000	0.00 Member	Sell
12:34:03	R208	On 07/05/2015			Bond Future	1	32,500,000	31,923.96 Member	Buy
12:34:03	R208	On 07/05/2015			Bond Future	1	102,900,000	0.00 Client	Sell
12:34:04	R208	On 07/05/2015			Bond Future	1	2,900,000	0.00 Client	Sell
12:34:04	R208	On 07/05/2015			Bond Future	1	2,900,000	2,848.60 Member	Buy
Total for R208 Bond Future						22	771,200,000	378,765.47	
Grand Total for all Instruments						52	1,594,520,000	702,500.26	