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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/11/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
8:53:47	R186	On 05/02/2015		Bond Future	1	20,000,000	0.00	Member	Sell
8:53:47	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00	Member	Sell
8:53:47	R186	On 05/02/2015		Bond Future	1	5,000,000	5,966.17	Member	Buy
8:53:47	R186	On 05/02/2015		Bond Future	1	20,000,000	23,971.94	Member	Buy
8:57:57	R186	On 05/02/2015		Bond Future	1	5,000,000	5,966.32	Member	Buy
8:57:57	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00	Member	Sell
12:05:59	R186	On 05/02/2015		Bond Future	1	5,000,000	5,966.32	Client	Buy
12:05:59	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00	Member	Sell
13:42:13	R186	On 05/02/2015		Bond Future	1	800,000	958.90	Member	Buy
13:42:13	R186	On 05/02/2015		Bond Future	1	20,000,000	0.00	Member	Sell
15:57:36	R186	On 05/02/2015		Bond Future	1	5,000,000	5,993.13	Client	Buy
15:57:36	R186	On 05/02/2015		Bond Future	1	2,000,000	2,397.25	Client	Buy
15:57:36	R186	On 05/02/2015		Bond Future	1	100,000	119.86	Member	Buy
15:57:36	R186	On 05/02/2015		Bond Future	1	2,000,000	2,397.25	Client	Buy
15:57:36	R186	On 05/02/2015		Bond Future	1	6,000,000	0.00	Member	Sell
15:57:36	R186	On 05/02/2015		Bond Future	1	5,000,000	5,993.13	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
15:57:36	R186	On 05/02/2015			Bond Future	1	2,000,000	0.00	Member	Sell
15:57:36	R186	On 05/02/2015			Bond Future	1	2,000,000	0.00	Member	Sell
15:57:36	R186	On 05/02/2015			Bond Future	1	6,000,000	7,191.76	Member	Buy
15:57:36	R186	On 05/02/2015			Bond Future	1	2,000,000	2,397.25	Member	Buy
15:57:36	R186	On 05/02/2015			Bond Future	1	2,000,000	2,397.25	Member	Buy
15:57:36	R186	On 05/02/2015			Bond Future	1	6,000,000	7,191.76	Client	Buy
15:57:36	R186	On 05/02/2015			Bond Future	1	5,000,000	0.00	Member	Sell
15:57:37	R186	On 05/02/2015			Bond Future	1	3,200,000	3,835.61	Client	Buy
15:57:37	R186	On 05/02/2015			Bond Future	1	100,000	119.86	Client	Buy
15:57:37	R186	On 05/02/2015			Bond Future	1	800,000	958.90	Client	Buy
15:57:37	R186	On 05/02/2015			Bond Future	1	3,200,000	0.00	Member	Sell
15:57:37	R186	On 05/02/2015			Bond Future	1	800,000	0.00	Member	Sell
15:57:37	R186	On 05/02/2015			Bond Future	1	900,000	0.00	Member	Sell
15:57:37	R186	On 05/02/2015			Bond Future	1	3,200,000	3,835.61	Member	Buy
15:57:37	R186	On 05/02/2015			Bond Future	1	900,000	1,078.76	Member	Buy
15:57:37	R186	On 05/02/2015			Bond Future	1	100,000	0.00	Member	Sell
15:57:37	R186	On 05/02/2015			Bond Future	1	900,000	1,078.76	Client	Buy
15:59:41	R186	On 05/02/2015			Bond Future	1	176,000,000	0.00	Member	Sell
15:59:41	R186	On 05/02/2015			Bond Future	1	176,000,000	210,086.04	Member	Buy
17:01:24	R186	On 05/02/2015			Bond Future	1	176,000,000	0.00	Member	Sell
17:01:24	R186	On 05/02/2015			Bond Future	1	176,000,000	210,086.04	Client	Buy
17:31:41	R186	On 05/02/2015			Bond Future	1	10,000,000	11,932.34	Member	Buy
17:31:41	R186	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell
Total for R186 Bond Future						39	874,000,000	521,920.24		
10:44:31	R2044	On 05/02/2015			Bond Future	1	284,000,000	0.00	Member	Sell
10:44:31	R2044	On 05/02/2015			Bond Future	1	25,000,000	24,645.44	Member	Buy
10:50:48	R2044	On 05/02/2015			Bond Future	1	40,000,000	39,432.70	Client	Buy
10:50:48	R2044	On 05/02/2015			Bond Future	1	80,000,000	0.00	Member	Sell
10:50:48	R2044	On 05/02/2015			Bond Future	1	4,000,000	0.00	Member	Sell
10:50:48	R2044	On 05/02/2015			Bond Future	1	60,000,000	59,149.06	Client	Buy
10:50:48	R2044	On 05/02/2015			Bond Future	1	20,000,000	0.00	Member	Sell
10:50:48	R2044	On 05/02/2015			Bond Future	1	60,000,000	0.00	Member	Sell
10:50:48	R2044	On 05/02/2015			Bond Future	1	15,000,000	14,787.26	Member	Buy
10:50:48	R2044	On 05/02/2015			Bond Future	1	4,000,000	3,943.27	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
10:50:48	R2044	On 05/02/2015			Bond Future	1	60,000,000	59,149.06	Member	Buy
10:50:48	R2044	On 05/02/2015			Bond Future	1	40,000,000	39,432.70	Member	Buy
10:50:48	R2044	On 05/02/2015			Bond Future	1	15,000,000	0.00	Member	Sell
10:50:48	R2044	On 05/02/2015			Bond Future	1	40,000,000	0.00	Member	Sell
10:50:48	R2044	On 05/02/2015			Bond Future	1	25,000,000	0.00	Member	Sell
10:50:48	R2044	On 05/02/2015			Bond Future	1	20,000,000	19,716.35	Client	Buy
10:50:48	R2044	On 05/02/2015			Bond Future	1	80,000,000	78,865.41	Client	Buy
10:50:48	R2044	On 05/02/2015			Bond Future	1	15,000,000	0.00	Member	Sell
10:50:48	R2044	On 05/02/2015			Bond Future	1	15,000,000	14,787.26	Client	Buy
10:50:48	R2044	On 05/02/2015			Bond Future	1	20,000,000	19,716.35	Member	Buy
10:50:48	R2044	On 05/02/2015			Bond Future	1	25,000,000	24,645.44	Client	Buy
10:50:48	R2044	On 05/02/2015			Bond Future	1	4,000,000	3,943.27	Client	Buy
10:50:48	R2044	On 05/02/2015			Bond Future	1	15,000,000	14,787.26	Client	Buy
10:50:48	R2044	On 05/02/2015			Bond Future	1	25,000,000	0.00	Member	Sell
10:50:48	R2044	On 05/02/2015			Bond Future	1	25,000,000	24,645.44	Client	Buy
10:50:48	R2044	On 05/02/2015			Bond Future	1	25,000,000	24,645.44	Member	Buy
10:50:48	R2044	On 05/02/2015			Bond Future	1	80,000,000	78,865.41	Member	Buy
10:50:48	R2044	On 05/02/2015			Bond Future	1	15,000,000	14,787.26	Member	Buy
Total for R2044 Bond Future						28	1,136,000,000	559,944.40		
13:02:26	R2048	On 05/02/2015			Bond Future	1	100,000,000	0.00	Member	Sell
13:02:26	R2048	On 05/02/2015			Bond Future	1	100,000,000	102,899.06	Member	Buy
Total for R2048 Bond Future						2	200,000,000	102,899.06		
16:03:20	R209	On 05/02/2015			Bond Future	1	2,000,000	1,577.87	Client	Buy
16:03:20	R209	On 05/02/2015			Bond Future	1	2,000,000	0.00	Member	Sell
Total for R209 Bond Future						2	4,000,000	1,577.87		
9:23:52	R213	On 05/02/2015			Bond Future	1	8,000,000	0.00	Member	Sell
9:23:52	R213	On 05/02/2015			Bond Future	1	8,000,000	7,180.32	Member	Buy
9:28:50	R213	On 05/02/2015			Bond Future	1	8,000,000	0.00	Member	Sell
9:28:50	R213	On 05/02/2015			Bond Future	1	8,000,000	7,180.32	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
	Total for R213 Bond Future				4	32,000,000	14,360.63	
	Grand Total for all Instruments				75	2,246,000,000	1,200,702.20	