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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/12/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
12:14:13	GOVI	On 05/02/2015		GOVI	1	50,000	0.00 Client	Sell
12:14:13	GOVI	On 05/02/2015		GOVI	1	50,000	24,068.90 Member	Buy
12:27:24	GOVI	On 05/02/2015		GOVI	1	50,000	24,069.05 Client	Buy
12:27:24	GOVI	On 05/02/2015		GOVI	1	50,000	0.00 Member	Sell
Total for GOVI GOVI					4	200,000	48,137.95	
9:19:00	R186	On 05/02/2015		Bond Future	1	200,000	0.00 Member	Sell
9:19:00	R186	On 05/02/2015		Bond Future	1	100,000	120.43 Member	Buy
9:19:20	R186	On 05/02/2015		Bond Future	1	100,000	120.43 Member	Buy
9:19:20	R186	On 05/02/2015		Bond Future	1	100,000	120.43 Client	Buy
9:19:20	R186	On 05/02/2015		Bond Future	1	100,000	120.43 Client	Buy
9:19:20	R186	On 05/02/2015		Bond Future	1	100,000	0.00 Member	Sell
9:19:20	R186	On 05/02/2015		Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
Total for R186 Bond Future						7	800,000	481.70		
11:39:34	R207	On 05/11/2015	7.43	Call	Bond Future	1	5,300,000	1.17	Client	Buy
11:39:34	R207	On 05/11/2015	7.43	Call	Bond Future	1	5,300,000	0.00	Member	Sell
Total for R207 Bond Future						2	10,600,000	1.17		
10:20:56	R213	On 05/02/2015			Bond Future	1	150,000,000	0.00	Member	Sell
10:20:56	R213	On 05/02/2015			Bond Future	1	150,000,000	135,671.63	Member	Buy
10:51:02	R213	On 05/02/2015			Bond Future	1	150,000,000	0.00	Member	Sell
10:51:02	R213	On 05/02/2015			Bond Future	1	150,000,000	135,671.63	Client	Buy
Total for R213 Bond Future						4	600,000,000	271,343.25		
10:16:30	R214	On 05/02/2015			Bond Future	1	278,200,000	0.00	Member	Sell
10:16:30	R214	On 05/02/2015			Bond Future	1	2,000,000	1,612.94	Member	Buy
10:53:03	R214	On 05/02/2015			Bond Future	1	200,000,000	161,293.74	Client	Buy
10:53:03	R214	On 05/02/2015			Bond Future	1	200,000,000	161,293.74	Member	Buy
10:53:03	R214	On 05/02/2015			Bond Future	1	200,000,000	0.00	Member	Sell
10:53:04	R214	On 05/02/2015			Bond Future	1	19,000,000	0.00	Member	Sell
10:53:04	R214	On 05/02/2015			Bond Future	1	18,000,000	14,516.44	Client	Buy
10:53:04	R214	On 05/02/2015			Bond Future	1	27,000,000	21,774.65	Member	Buy
10:53:04	R214	On 05/02/2015			Bond Future	1	27,000,000	0.00	Member	Sell
10:53:04	R214	On 05/02/2015			Bond Future	1	19,000,000	15,322.91	Member	Buy
10:53:04	R214	On 05/02/2015			Bond Future	1	5,200,000	0.00	Member	Sell
10:53:04	R214	On 05/02/2015			Bond Future	1	7,000,000	0.00	Member	Sell
10:53:04	R214	On 05/02/2015			Bond Future	1	5,200,000	4,193.64	Client	Buy
10:53:04	R214	On 05/02/2015			Bond Future	1	2,000,000	0.00	Member	Sell
10:53:04	R214	On 05/02/2015			Bond Future	1	18,000,000	0.00	Member	Sell
10:53:04	R214	On 05/02/2015			Bond Future	1	19,000,000	15,322.91	Client	Buy
10:53:04	R214	On 05/02/2015			Bond Future	1	18,000,000	14,516.44	Member	Buy
10:53:04	R214	On 05/02/2015			Bond Future	1	7,000,000	5,645.28	Member	Buy
10:53:04	R214	On 05/02/2015			Bond Future	1	5,200,000	4,193.64	Member	Buy
10:53:04	R214	On 05/02/2015			Bond Future	1	27,000,000	21,774.65	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
10:53:04	R214	On 05/02/2015		Bond Future	1	7,000,000	5,645.28 Client	Buy
10:53:04	R214	On 05/02/2015		Bond Future	1	2,000,000	1,612.94 Client	Buy
Total for R214 Bond Future					22	1,112,800,000	448,719.18	
Grand Total for all Instruments					39	1,724,400,000	768,683.25	