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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/03/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:47:50	GOVI	On 07/05/2015		GOVI	1	50,000	24,957.20	Member	Buy
11:47:50	GOVI	On 07/05/2015		GOVI	1	50,000	0.00	Member	Sell
11:49:41	GOVI	On 07/05/2015		GOVI	1	30,000	14,980.32	Member	Buy
11:49:41	GOVI	On 07/05/2015		GOVI	1	50,000	0.00	Member	Sell
13:41:00	GOVI	On 07/05/2015		GOVI	1	30,000	0.00	Member	Sell
13:41:00	GOVI	On 07/05/2015		GOVI	1	10,000	4,993.44	Client	Buy
13:41:00	GOVI	On 07/05/2015		GOVI	1	10,000	4,993.44	Client	Buy
13:41:00	GOVI	On 07/05/2015		GOVI	1	10,000	4,993.44	Member	Buy
13:41:00	GOVI	On 07/05/2015		GOVI	1	10,000	4,993.44	Member	Buy
13:41:00	GOVI	On 07/05/2015		GOVI	1	10,000	0.00	Member	Sell
13:41:00	GOVI	On 07/05/2015		GOVI	1	30,000	14,980.32	Client	Buy
13:41:00	GOVI	On 07/05/2015		GOVI	1	10,000	0.00	Member	Sell
<b>Total for GOVI GOVI</b>					<b>12</b>	<b>300,000</b>	<b>74,891.60</b>		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
11:53:25	R186	On 07/05/2015			Bond Future	1	4,000,000	5,017.74	Client	Buy
11:53:25	R186	On 07/05/2015			Bond Future	1	4,000,000	0.00	Member	Sell
<b>Total for R186 Bond Future</b>						<b>2</b>	<b>8,000,000</b>	<b>5,017.74</b>		
10:00:19	R2048	On 07/05/2015			Bond Future	1	22,000,000	23,400.36	Member	Buy
10:00:19	R2048	On 07/05/2015			Bond Future	1	135,000,000	0.00	Member	Sell
10:06:11	R2048	On 07/05/2015			Bond Future	1	64,000,000	68,073.76	Member	Buy
10:06:12	R2048	On 07/05/2015			Bond Future	1	25,000,000	26,591.31	Member	Buy
10:06:12	R2048	On 07/05/2015			Bond Future	1	25,000,000	26,591.31	Client	Buy
10:06:12	R2048	On 07/05/2015			Bond Future	1	22,000,000	23,400.36	Client	Buy
10:06:12	R2048	On 07/05/2015			Bond Future	1	64,000,000	68,073.76	Client	Buy
10:06:12	R2048	On 07/05/2015			Bond Future	1	22,000,000	0.00	Member	Sell
10:06:12	R2048	On 07/05/2015			Bond Future	1	64,000,000	0.00	Member	Sell
10:06:12	R2048	On 07/05/2015			Bond Future	1	24,000,000	0.00	Member	Sell
10:06:12	R2048	On 07/05/2015			Bond Future	1	25,000,000	0.00	Member	Sell
10:06:12	R2048	On 07/05/2015			Bond Future	1	24,000,000	25,527.66	Member	Buy
10:06:12	R2048	On 07/05/2015			Bond Future	1	24,000,000	25,527.66	Client	Buy
<b>Total for R2048 Bond Future</b>						<b>13</b>	<b>540,000,000</b>	<b>287,186.18</b>		
12:17:43	R209	On 07/05/2015			Bond Future	1	600,000	486.77	Member	Buy
12:17:43	R209	On 07/05/2015			Bond Future	1	37,000,000	0.00	Member	Sell
15:11:22	R209	On 07/05/2015			Bond Future	1	1,300,000	1,054.66	Client	Buy
15:11:22	R209	On 07/05/2015			Bond Future	1	4,400,000	0.00	Member	Sell
15:11:22	R209	On 07/05/2015			Bond Future	1	12,800,000	10,384.33	Member	Buy
15:11:22	R209	On 07/05/2015			Bond Future	1	700,000	567.89	Member	Buy
15:11:22	R209	On 07/05/2015			Bond Future	1	800,000	649.02	Member	Buy
15:11:22	R209	On 07/05/2015			Bond Future	1	1,300,000	0.00	Member	Sell
15:11:22	R209	On 07/05/2015			Bond Future	1	1,000,000	0.00	Member	Sell
15:11:22	R209	On 07/05/2015			Bond Future	1	7,700,000	6,246.82	Client	Buy
15:11:22	R209	On 07/05/2015			Bond Future	1	1,000,000	811.28	Client	Buy
15:11:22	R209	On 07/05/2015			Bond Future	1	12,800,000	0.00	Member	Sell
15:11:22	R209	On 07/05/2015			Bond Future	1	800,000	0.00	Member	Sell
15:11:22	R209	On 07/05/2015			Bond Future	1	12,800,000	10,384.33	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
15:11:22	R209	On 07/05/2015			Bond Future	1	4,400,000	3,569.61	Client	Buy
15:11:22	R209	On 07/05/2015			Bond Future	1	800,000	649.02	Client	Buy
15:11:22	R209	On 07/05/2015			Bond Future	1	7,700,000	6,246.82	Member	Buy
15:11:22	R209	On 07/05/2015			Bond Future	1	7,700,000	0.00	Member	Sell
15:11:22	R209	On 07/05/2015			Bond Future	1	4,400,000	3,569.61	Member	Buy
15:11:22	R209	On 07/05/2015			Bond Future	1	7,700,000	6,246.82	Client	Buy
15:11:22	R209	On 07/05/2015			Bond Future	1	600,000	0.00	Member	Sell
15:11:22	R209	On 07/05/2015			Bond Future	1	700,000	0.00	Member	Sell
15:11:22	R209	On 07/05/2015			Bond Future	1	600,000	486.77	Client	Buy
15:11:22	R209	On 07/05/2015			Bond Future	1	700,000	567.89	Client	Buy
15:11:22	R209	On 07/05/2015			Bond Future	1	1,300,000	1,054.66	Member	Buy
15:11:22	R209	On 07/05/2015			Bond Future	1	1,000,000	811.28	Member	Buy
15:11:22	R209	On 07/05/2015			Bond Future	1	7,700,000	6,246.82	Member	Buy
15:11:22	R209	On 07/05/2015			Bond Future	1	7,700,000	0.00	Member	Sell
<b>Total for R209 Bond Future</b>						<b>28</b>	<b>148,000,000</b>	<b>60,034.38</b>		
11:33:34	R213	On 07/05/2015			Bond Future	1	198,300,000	180,992.91	Member	Buy
11:33:34	R213	On 07/05/2015			Bond Future	1	198,300,000	0.00	Member	Sell
11:40:04	R213	On 07/05/2015			Bond Future	1	198,300,000	0.00	Client	Sell
11:40:04	R213	On 07/05/2015			Bond Future	1	198,300,000	180,992.91	Member	Buy
14:01:48	R213	On 07/05/2015			Bond Future	1	34,000,000	31,089.37	Member	Buy
14:01:48	R213	On 07/05/2015			Bond Future	1	2,000,000	0.00	Member	Sell
14:25:50	R213	On 07/05/2015			Bond Future	1	9,500,000	0.00	Member	Sell
14:25:50	R213	On 07/05/2015			Bond Future	1	4,800,000	0.00	Client	Sell
14:25:50	R213	On 07/05/2015			Bond Future	1	4,800,000	0.00	Member	Sell
14:25:50	R213	On 07/05/2015			Bond Future	1	4,800,000	4,389.09	Member	Buy
14:25:50	R213	On 07/05/2015			Bond Future	1	2,000,000	0.00	Client	Sell
14:25:50	R213	On 07/05/2015			Bond Future	1	6,700,000	0.00	Member	Sell
14:25:50	R213	On 07/05/2015			Bond Future	1	6,200,000	0.00	Member	Sell
14:25:50	R213	On 07/05/2015			Bond Future	1	4,800,000	0.00	Member	Sell
14:25:50	R213	On 07/05/2015			Bond Future	1	2,000,000	1,828.79	Member	Buy
14:25:50	R213	On 07/05/2015			Bond Future	1	4,800,000	0.00	Client	Sell
14:25:50	R213	On 07/05/2015			Bond Future	1	6,200,000	5,669.24	Member	Buy
14:25:50	R213	On 07/05/2015			Bond Future	1	4,800,000	4,389.09	Member	Buy
14:25:50	R213	On 07/05/2015			Bond Future	1	9,500,000	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
14:25:50	R213	On 07/05/2015			Bond Future	1	6,200,000	0.00 Client	Sell
14:25:50	R213	On 07/05/2015			Bond Future	1	9,500,000	8,686.74 Member	Buy
14:25:50	R213	On 07/05/2015			Bond Future	1	6,700,000	0.00 Client	Sell
14:25:50	R213	On 07/05/2015			Bond Future	1	6,700,000	6,126.44 Member	Buy
<b>Total for R213 Bond Future</b>						<b>23</b>	<b>929,200,000</b>	<b>424,164.57</b>	
<b>Grand Total for all Instruments</b>						<b>78</b>	<b>1,625,500,000</b>	<b>851,294.46</b>	