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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/04/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:49:23	GOVI	On 07/05/2015		GOVI	1	30,000	0.00	Client	Sell
9:49:23	GOVI	On 07/05/2015		GOVI	1	30,000	15,019.65	Member	Buy
10:21:49	GOVI	On 07/05/2015		GOVI	1	30,000	0.00	Member	Sell
10:21:49	GOVI	On 07/05/2015		GOVI	1	30,000	15,019.65	Client	Buy
Total for GOVI GOVI					4	120,000	30,039.30		
9:17:26	R186	On 07/05/2015		Bond Future	1	2,000,000	2,512.94	Member	Buy
9:17:26	R186	On 07/05/2015		Bond Future	1	2,000,000	0.00	Client	Sell
9:28:29	R186	On 07/05/2015		Bond Future	1	1,000,000	1,254.49	Member	Buy
9:28:29	R186	On 07/05/2015		Bond Future	1	1,000,000	0.00	Client	Sell
12:21:45	R186	On 07/05/2015		Bond Future	1	10,300,000	12,905.22	Member	Buy
12:21:45	R186	On 07/05/2015		Bond Future	1	10,000,000	0.00	Member	Sell
12:33:06	R186	On 07/05/2015		Bond Future	1	300,000	0.00	Member	Sell
12:34:34	R186	On 07/05/2015		Bond Future	1	300,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
12:34:34	R186	On 07/05/2015			Bond Future	1	300,000	376.40	Member	Buy
15:52:24	R186	On 04/02/2016			Bond Future	1	8,000,000	9,645.77	Member	Buy
15:52:24	R186	On 04/02/2016			Bond Future	1	8,000,000	0.00	Member	Sell
16:01:41	R186	On 07/05/2015			Bond Future	1	5,000,000	6,282.34	Member	Buy
16:01:41	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
16:08:03	R186	On 07/05/2015			Bond Future	1	5,000,000	6,280.15	Member	Buy
16:08:03	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Client	Sell
16:15:15	R186	On 04/02/2016			Bond Future	1	8,000,000	0.00	Client	Sell
16:15:15	R186	On 04/02/2016			Bond Future	1	8,000,000	9,645.77	Member	Buy
Total for R186 Bond Future						17	79,200,000	48,903.08		
15:56:36	R202	On 07/05/2015			Bond Future	1	60,400,000	0.00	Member	Sell
15:56:36	R202	On 07/05/2015			Bond Future	1	60,400,000	145,314.55	Client	Buy
Total for R202 Bond Future						2	120,800,000	145,314.55		
16:58:22	R2048	On 07/05/2015			Bond Future	1	2,200,000	2,341.85	Member	Buy
16:58:22	R2048	On 07/05/2015			Bond Future	1	500,000	0.00	Member	Sell
17:01:59	R2048	On 07/05/2015			Bond Future	1	1,700,000	0.00	Member	Sell
17:01:59	R2048	On 07/05/2015			Bond Future	1	1,700,000	1,809.61	Member	Buy
17:01:59	R2048	On 07/05/2015			Bond Future	1	1,700,000	0.00	Client	Sell
17:02:00	R2048	On 07/05/2015			Bond Future	1	500,000	532.24	Member	Buy
17:02:00	R2048	On 07/05/2015			Bond Future	1	500,000	0.00	Client	Sell
Total for R2048 Bond Future						7	8,800,000	4,683.69		
15:09:08	R207	On 07/05/2015			Bond Future	1	14,000,000	0.00	Member	Sell
15:09:08	R207	On 07/05/2015			Bond Future	1	14,000,000	14,370.11	Client	Buy
Total for R207 Bond Future						2	28,000,000	14,370.11		
10:42:08	R208	On 07/05/2015			Bond Future	1	138,200,000	0.00	Client	Sell
10:42:08	R208	On 07/05/2015			Bond Future	1	138,200,000	135,622.35	Client	Buy
15:57:42	R208	On 07/05/2015			Bond Future	1	48,200,000	47,360.85	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
15:57:42	R208	On 07/05/2015			Bond Future	1	43,300,000	0.00 Member	Sell
16:03:00	R208	On 07/05/2015			Bond Future	1	4,900,000	0.00 Member	Sell
16:03:00	R208	On 07/05/2015			Bond Future	1	4,900,000	4,814.69 Member	Buy
16:03:00	R208	On 07/05/2015			Bond Future	1	4,900,000	0.00 Client	Sell
16:03:01	R208	On 07/05/2015			Bond Future	1	43,300,000	0.00 Client	Sell
16:03:01	R208	On 07/05/2015			Bond Future	1	43,300,000	42,546.16 Member	Buy
Total for R208 Bond Future						9	469,200,000	230,344.04	
Grand Total for all Instruments						41	706,120,000	473,654.77	