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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/04/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
9:43:30	GOVI	On 07/05/2015		GOVI	1	80,000	39,980.88 Client	Buy
9:43:30	GOVI	On 07/05/2015		GOVI	1	70,000	0.00 Member	Sell
12:01:40	GOVI	On 07/05/2015		GOVI	1	10,000	4,997.61 Member	Buy
12:01:40	GOVI	On 07/05/2015		GOVI	1	70,000	34,983.27 Member	Buy
12:01:40	GOVI	On 07/05/2015		GOVI	1	10,000	0.00 Client	Sell
12:01:40	GOVI	On 07/05/2015		GOVI	1	10,000	0.00 Member	Sell
12:01:40	GOVI	On 07/05/2015		GOVI	1	70,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>7</b>	<b>320,000</b>	<b>79,961.76</b>	
10:49:02	R186	On 07/05/2015		Bond Future	1	1,000,000	1,257.88 Member	Buy
10:49:02	R186	On 07/05/2015		Bond Future	1	1,000,000	0.00 Member	Sell
12:30:05	R186	On 07/05/2015		Bond Future	1	5,000,000	6,280.14 Member	Buy
12:30:05	R186	On 07/05/2015		Bond Future	1	20,000,000	25,168.18 Member	Buy
12:30:05	R186	On 07/05/2015		Bond Future	1	25,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
12:51:07	R186	On 07/05/2015			Bond Future	1	1,000,000	1,257.88	Client	Buy
12:51:07	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00	Member	Sell
<b>Total for R186 Bond Future</b>						<b>7</b>	<b>54,000,000</b>	<b>33,964.07</b>		
13:36:25	R207	On 07/05/2015			Bond Future	1	566,300,000	580,084.14	Member	Buy
13:36:25	R207	On 07/05/2015			Bond Future	1	40,000,000	0.00	Member	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	6,600,000	0.00	Member	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	6,600,000	6,760.65	Member	Buy
14:01:08	R207	On 07/05/2015			Bond Future	1	250,000,000	0.00	Member	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	1,900,000	0.00	Member	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	12,300,000	0.00	Member	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	36,400,000	0.00	Client	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	1,500,000	1,536.51	Member	Buy
14:01:08	R207	On 07/05/2015			Bond Future	1	40,000,000	0.00	Client	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	5,600,000	0.00	Client	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	5,600,000	0.00	Client	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	11,000,000	11,267.75	Member	Buy
14:01:08	R207	On 07/05/2015			Bond Future	1	800,000	819.47	Member	Buy
14:01:08	R207	On 07/05/2015			Bond Future	1	26,600,000	0.00	Member	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	32,000,000	0.00	Member	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	8,600,000	0.00	Member	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	23,000,000	0.00	Member	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	6,100,000	0.00	Client	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	800,000	0.00	Client	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	2,600,000	0.00	Member	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	2,600,000	2,663.29	Member	Buy
14:01:08	R207	On 07/05/2015			Bond Future	1	800,000	0.00	Member	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	41,000,000	0.00	Member	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	23,000,000	0.00	Client	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	36,400,000	0.00	Member	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	6,600,000	0.00	Client	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	12,300,000	0.00	Client	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	250,000,000	0.00	Client	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	5,600,000	5,736.31	Member	Buy
14:01:08	R207	On 07/05/2015			Bond Future	1	26,600,000	27,247.46	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	5,600,000	0.00	Member	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	1,500,000	0.00	Client	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	9,100,000	9,321.50	Member	Buy
14:01:08	R207	On 07/05/2015			Bond Future	1	9,100,000	0.00	Client	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	13,400,000	13,726.17	Member	Buy
14:01:08	R207	On 07/05/2015			Bond Future	1	8,600,000	8,809.33	Member	Buy
14:01:08	R207	On 07/05/2015			Bond Future	1	23,000,000	23,559.84	Member	Buy
14:01:08	R207	On 07/05/2015			Bond Future	1	6,100,000	6,248.48	Member	Buy
14:01:08	R207	On 07/05/2015			Bond Future	1	32,000,000	0.00	Client	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	41,000,000	0.00	Client	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	36,400,000	37,286.00	Member	Buy
14:01:08	R207	On 07/05/2015			Bond Future	1	1,900,000	1,946.25	Member	Buy
14:01:08	R207	On 07/05/2015			Bond Future	1	13,400,000	0.00	Client	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	12,300,000	12,599.39	Member	Buy
14:01:08	R207	On 07/05/2015			Bond Future	1	32,000,000	32,778.90	Member	Buy
14:01:08	R207	On 07/05/2015			Bond Future	1	2,600,000	0.00	Client	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	250,000,000	256,085.18	Member	Buy
14:01:08	R207	On 07/05/2015			Bond Future	1	26,600,000	0.00	Client	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	11,000,000	0.00	Client	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	1,900,000	0.00	Client	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	5,600,000	5,736.31	Member	Buy
14:01:08	R207	On 07/05/2015			Bond Future	1	26,600,000	27,247.46	Member	Buy
14:01:08	R207	On 07/05/2015			Bond Future	1	40,000,000	40,973.63	Member	Buy
14:01:08	R207	On 07/05/2015			Bond Future	1	8,600,000	0.00	Client	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	5,600,000	0.00	Member	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	13,400,000	0.00	Member	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	26,600,000	0.00	Member	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	41,000,000	41,997.97	Member	Buy
14:01:08	R207	On 07/05/2015			Bond Future	1	1,500,000	0.00	Member	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	5,600,000	5,736.31	Member	Buy
14:01:08	R207	On 07/05/2015			Bond Future	1	5,600,000	0.00	Member	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	5,600,000	0.00	Client	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	26,600,000	0.00	Client	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	9,100,000	0.00	Member	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	11,000,000	0.00	Member	Sell
14:01:08	R207	On 07/05/2015			Bond Future	1	6,100,000	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
<b>Total for R207 Bond Future</b>						<b>67</b>	<b>2,265,200,000</b>	<b>1,160,168.28</b>	
11:13:12	R208	On 07/05/2015			Bond Future	1	40,200,000	39,486.10 Member	Buy
11:13:12	R208	On 07/05/2015			Bond Future	1	23,900,000	0.00 Member	Sell
11:23:30	R208	On 07/05/2015			Bond Future	1	16,300,000	0.00 Client	Sell
11:23:30	R208	On 07/05/2015			Bond Future	1	23,900,000	23,475.56 Member	Buy
11:23:30	R208	On 07/05/2015			Bond Future	1	23,900,000	0.00 Client	Sell
11:23:30	R208	On 07/05/2015			Bond Future	1	16,300,000	16,010.53 Member	Buy
11:23:30	R208	On 07/05/2015			Bond Future	1	16,300,000	0.00 Member	Sell
<b>Total for R208 Bond Future</b>						<b>7</b>	<b>160,800,000</b>	<b>78,972.19</b>	
11:42:49	R209	On 07/05/2015			Bond Future	1	12,000,000	9,784.38 Member	Buy
11:42:49	R209	On 07/05/2015			Bond Future	1	12,000,000	0.00 Member	Sell
11:45:19	R209	On 07/05/2015			Bond Future	1	12,000,000	9,784.38 Member	Buy
11:45:19	R209	On 07/05/2015			Bond Future	1	12,000,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>48,000,000</b>	<b>19,568.77</b>	
<b>Grand Total for all Instruments</b>						<b>92</b>	<b>2,528,320,000</b>	<b>1,372,635.07</b>	