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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/01/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
9:40:46	GOVI	On 05/02/2015		GOVI	1	80,000	40,221.84 Client	Buy
9:40:46	GOVI	On 05/02/2015		GOVI	1	70,000	0.00 Member	Sell
14:43:00	GOVI	On 05/02/2015		GOVI	1	10,000	0.00 Member	Sell
14:43:00	GOVI	On 05/02/2015		GOVI	1	70,000	35,194.11 Member	Buy
14:43:00	GOVI	On 05/02/2015		GOVI	1	10,000	5,027.73 Member	Buy
14:43:00	GOVI	On 05/02/2015		GOVI	1	70,000	0.00 Client	Sell
14:43:00	GOVI	On 05/02/2015		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					7	320,000	80,443.68	
11:19:09	R186	On 07/05/2015		Bond Future	1	100,000,000	129,612.41 Member	Buy
11:19:09	R186	On 05/02/2015		Bond Future	1	100,000,000	0.00 Member	Sell
11:19:09	R186	On 05/02/2015		Bond Future	1	100,000,000	127,706.09 Member	Buy
11:19:09	R186	On 07/05/2015		Bond Future	1	100,000,000	0.00 Member	Sell
15:36:09	R186	On 05/02/2015		Bond Future	1	100,000,000	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
15:36:09	R186	On 07/05/2015			Bond Future	1	100,000,000	129,607.40	Member	Buy
15:36:09	R186	On 07/05/2015			Bond Future	1	2,300,000	0.00	Member	Sell
15:36:09	R186	On 05/02/2015			Bond Future	1	2,300,000	2,937.24	Member	Buy
16:50:29	R186	On 05/02/2015			Bond Future	1	276,400,000	353,211.84	Member	Buy
16:50:29	R186	On 05/02/2015			Bond Future	1	271,100,000	0.00	Member	Sell
16:59:56	R186	On 05/02/2015			Bond Future	1	25,000,000	0.00	Member	Sell
16:59:56	R186	On 05/02/2015			Bond Future	1	25,000,000	31,926.53	Member	Buy
16:59:56	R186	On 05/02/2015			Bond Future	1	500,000	638.53	Client	Buy
16:59:56	R186	On 05/02/2015			Bond Future	1	2,300,000	2,937.24	Client	Buy
16:59:56	R186	On 05/02/2015			Bond Future	1	25,000,000	31,926.52	Client	Buy
16:59:56	R186	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell
16:59:56	R186	On 05/02/2015			Bond Future	1	2,300,000	0.00	Member	Sell
16:59:56	R186	On 05/02/2015			Bond Future	1	9,500,000	12,132.08	Client	Buy
16:59:56	R186	On 05/02/2015			Bond Future	1	10,000,000	12,770.61	Client	Buy
16:59:56	R186	On 05/02/2015			Bond Future	1	5,000,000	0.00	Member	Sell
16:59:56	R186	On 05/02/2015			Bond Future	1	35,000,000	44,697.13	Client	Buy
16:59:56	R186	On 05/02/2015			Bond Future	1	9,500,000	0.00	Member	Sell
16:59:56	R186	On 05/02/2015			Bond Future	1	5,000,000	6,385.31	Member	Buy
16:59:56	R186	On 05/02/2015			Bond Future	1	10,000,000	12,770.61	Member	Buy
16:59:56	R186	On 05/02/2015			Bond Future	1	35,000,000	44,697.14	Member	Buy
16:59:56	R186	On 05/02/2015			Bond Future	1	10,000,000	12,770.61	Client	Buy
16:59:56	R186	On 05/02/2015			Bond Future	1	500,000	0.00	Member	Sell
16:59:56	R186	On 05/02/2015			Bond Future	1	35,000,000	0.00	Member	Sell
16:59:56	R186	On 05/02/2015			Bond Future	1	5,000,000	6,385.30	Client	Buy
16:59:56	R186	On 05/02/2015			Bond Future	1	10,000,000	12,770.61	Member	Buy
16:59:56	R186	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell
16:59:56	R186	On 05/02/2015			Bond Future	1	500,000	638.53	Member	Buy
16:59:56	R186	On 05/02/2015			Bond Future	1	9,500,000	12,132.08	Member	Buy
16:59:56	R186	On 05/02/2015			Bond Future	1	2,700,000	3,448.06	Member	Buy
16:59:56	R186	On 05/02/2015			Bond Future	1	2,700,000	0.00	Member	Sell
16:59:56	R186	On 05/02/2015			Bond Future	1	2,700,000	3,448.06	Client	Buy
17:01:55	R186	On 07/05/2015			Bond Future	1	35,000,000	45,362.60	Member	Buy
17:01:55	R186	On 07/05/2015			Bond Future	1	9,500,000	0.00	Client	Sell
17:01:55	R186	On 07/05/2015			Bond Future	1	2,700,000	3,499.40	Member	Buy
17:01:55	R186	On 07/05/2015			Bond Future	1	10,000,000	12,960.74	Member	Buy
17:01:55	R186	On 07/05/2015			Bond Future	1	35,000,000	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
17:01:55	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00 Client	Sell
17:01:55	R186	On 07/05/2015			Bond Future	1	2,300,000	0.00 Client	Sell
17:01:55	R186	On 07/05/2015			Bond Future	1	500,000	648.04 Member	Buy
17:01:55	R186	On 07/05/2015			Bond Future	1	9,500,000	12,312.70 Member	Buy
17:01:55	R186	On 07/05/2015			Bond Future	1	25,000,000	0.00 Client	Sell
17:01:55	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00 Client	Sell
17:01:55	R186	On 07/05/2015			Bond Future	1	25,000,000	32,401.86 Member	Buy
17:01:55	R186	On 07/05/2015			Bond Future	1	500,000	0.00 Client	Sell
17:01:55	R186	On 07/05/2015			Bond Future	1	2,700,000	0.00 Member	Sell
17:01:55	R186	On 07/05/2015			Bond Future	1	2,300,000	2,980.97 Member	Buy
17:01:55	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00 Member	Sell
17:01:55	R186	On 07/05/2015			Bond Future	1	500,000	0.00 Member	Sell
17:01:55	R186	On 07/05/2015			Bond Future	1	9,500,000	0.00 Member	Sell
17:01:55	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00 Client	Sell
17:01:55	R186	On 07/05/2015			Bond Future	1	2,700,000	0.00 Client	Sell
17:01:55	R186	On 07/05/2015			Bond Future	1	5,000,000	6,480.37 Member	Buy
17:01:55	R186	On 07/05/2015			Bond Future	1	35,000,000	0.00 Client	Sell
17:01:55	R186	On 07/05/2015			Bond Future	1	25,000,000	0.00 Member	Sell
17:01:55	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00 Member	Sell
17:01:55	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00 Member	Sell
17:01:55	R186	On 07/05/2015			Bond Future	1	10,000,000	12,960.74 Member	Buy
17:07:31	R186	On 05/02/2015			Bond Future	1	271,100,000	346,438.96 Member	Buy
17:07:31	R186	On 05/02/2015			Bond Future	1	271,100,000	0.00 Client	Sell
17:07:31	R186	On 05/02/2015			Bond Future	1	5,300,000	0.00 Member	Sell
17:07:31	R186	On 05/02/2015			Bond Future	1	5,300,000	0.00 Client	Sell
17:07:31	R186	On 05/02/2015			Bond Future	1	5,300,000	6,772.88 Member	Buy
Total for R186 Bond Future						67	2,305,600,000	1,478,369.18	
9:29:09	R2023	On 05/02/2015			Bond Future	1	500,000	0.00 Client	Sell
9:29:09	R2023	On 05/02/2015			Bond Future	1	500,000	541.23 Member	Buy
Total for R2023 Bond Future						2	1,000,000	541.23	
16:50:29	R2037	On 05/02/2015			Bond Future	1	155,000,000	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
16:50:29	R2037	On 05/02/2015			Bond Future	1	155,000,000	164,722.33 Member	Buy
17:06:13	R2037	On 05/02/2015			Bond Future	1	155,000,000	164,722.33 Client	Buy
17:06:13	R2037	On 05/02/2015			Bond Future	1	155,000,000	0.00 Member	Sell
Total for R2037 Bond Future						4	620,000,000	329,444.66	
11:05:09	R2048	On 05/02/2015			Bond Future	1	90,000,000	101,048.55 Member	Buy
11:05:09	R2048	On 05/02/2015			Bond Future	1	60,000,000	0.00 Member	Sell
11:26:32	R2048	On 05/02/2015			Bond Future	1	30,000,000	0.00 Member	Sell
11:26:32	R2048	On 05/02/2015			Bond Future	1	60,000,000	67,365.70 Member	Buy
11:26:32	R2048	On 05/02/2015			Bond Future	1	60,000,000	0.00 Client	Sell
11:26:32	R2048	On 05/02/2015			Bond Future	1	30,000,000	33,682.85 Member	Buy
11:26:32	R2048	On 05/02/2015			Bond Future	1	30,000,000	0.00 Client	Sell
Total for R2048 Bond Future						7	360,000,000	202,097.11	
Grand Total for all Instruments						87	3,286,920,000	2,090,895.86	