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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/02/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
15:10:01	GOVI	On 07/05/2015		GOVI	1	40,000	0.00	Client	Sell
15:10:01	GOVI	On 07/05/2015		GOVI	1	40,000	20,030.16	Client	Buy
Total for GOVI GOVI					2	80,000	20,030.16		
11:03:53	R186	On 07/05/2015		Bond Future	1	10,000,000	0.00	Member	Sell
11:08:50	R186	On 07/05/2015		Bond Future	1	10,000,000	12,508.06	Member	Buy
13:19:33	R186	On 07/05/2015		Bond Future	1	10,000,000	0.00	Member	Sell
13:19:33	R186	On 07/05/2015		Bond Future	1	10,000,000	12,512.51	Client	Buy
16:50:46	R186	On 07/05/2015		Bond Future	1	2,000,000	2,514.04	Member	Buy
16:50:46	R186	On 07/05/2015		Bond Future	1	2,000,000	0.00	Member	Sell
16:57:41	R186	On 07/05/2015		Bond Future	1	2,000,000	0.00	Client	Sell
16:57:41	R186	On 07/05/2015		Bond Future	1	2,000,000	2,514.04	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
Total for R186 Bond Future						8	48,000,000	30,048.64		
8:14:51	R2023	On 07/05/2015			Bond Future	1	14,700,000	15,214.42	Member	Buy
8:14:51	R2023	On 07/05/2015			Bond Future	1	600,000	0.00	Member	Sell
13:50:59	R2023	On 07/05/2015			Bond Future	1	489,200,000	507,450.73	Member	Buy
13:50:59	R2023	On 07/05/2015			Bond Future	1	2,600,000	0.00	Member	Sell
14:14:04	R2023	On 07/05/2015			Bond Future	1	278,500,000	0.00	Member	Sell
14:14:04	R2023	On 07/05/2015			Bond Future	1	55,500,000	57,570.56	Member	Buy
14:14:04	R2023	On 07/05/2015			Bond Future	1	55,500,000	0.00	Member	Sell
14:14:04	R2023	On 07/05/2015			Bond Future	1	55,500,000	0.00	Client	Sell
14:14:04	R2023	On 07/05/2015			Bond Future	1	278,500,000	0.00	Client	Sell
14:14:04	R2023	On 07/05/2015			Bond Future	1	278,500,000	288,890.08	Member	Buy
14:14:05	R2023	On 07/05/2015			Bond Future	1	3,800,000	3,941.77	Member	Buy
14:14:05	R2023	On 07/05/2015			Bond Future	1	38,700,000	0.00	Client	Sell
14:14:05	R2023	On 07/05/2015			Bond Future	1	11,400,000	11,825.30	Member	Buy
14:14:05	R2023	On 07/05/2015			Bond Future	1	38,700,000	40,143.79	Member	Buy
14:14:05	R2023	On 07/05/2015			Bond Future	1	11,400,000	0.00	Client	Sell
14:14:05	R2023	On 07/05/2015			Bond Future	1	55,500,000	0.00	Member	Sell
14:14:05	R2023	On 07/05/2015			Bond Future	1	55,500,000	57,570.56	Member	Buy
14:14:05	R2023	On 07/05/2015			Bond Future	1	38,700,000	0.00	Member	Sell
14:14:05	R2023	On 07/05/2015			Bond Future	1	17,400,000	0.00	Member	Sell
14:14:05	R2023	On 07/05/2015			Bond Future	1	3,800,000	0.00	Client	Sell
14:14:05	R2023	On 07/05/2015			Bond Future	1	9,600,000	0.00	Member	Sell
14:14:05	R2023	On 07/05/2015			Bond Future	1	9,600,000	9,958.15	Member	Buy
14:14:05	R2023	On 07/05/2015			Bond Future	1	8,500,000	0.00	Member	Sell
14:14:05	R2023	On 07/05/2015			Bond Future	1	7,700,000	0.00	Member	Sell
14:14:05	R2023	On 07/05/2015			Bond Future	1	7,700,000	7,987.27	Member	Buy
14:14:05	R2023	On 07/05/2015			Bond Future	1	55,500,000	0.00	Client	Sell
14:14:05	R2023	On 07/05/2015			Bond Future	1	8,500,000	0.00	Client	Sell
14:14:05	R2023	On 07/05/2015			Bond Future	1	3,800,000	0.00	Member	Sell
14:14:05	R2023	On 07/05/2015			Bond Future	1	2,600,000	2,697.00	Member	Buy
14:14:05	R2023	On 07/05/2015			Bond Future	1	17,400,000	0.00	Client	Sell
14:14:05	R2023	On 07/05/2015			Bond Future	1	9,600,000	0.00	Client	Sell
14:14:05	R2023	On 07/05/2015			Bond Future	1	7,700,000	0.00	Client	Sell
14:14:05	R2023	On 07/05/2015			Bond Future	1	2,600,000	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
14:14:05	R2023	On 07/05/2015			Bond Future	1	8,500,000	8,817.11	Member	Buy
14:14:05	R2023	On 07/05/2015			Bond Future	1	17,400,000	18,049.15	Member	Buy
14:14:05	R2023	On 07/05/2015			Bond Future	1	11,400,000	0.00	Member	Sell
15:22:37	R2023	On 07/05/2015			Bond Future	1	600,000	0.00	Client	Sell
15:22:37	R2023	On 07/05/2015			Bond Future	1	2,500,000	2,587.49	Member	Buy
15:22:37	R2023	On 07/05/2015			Bond Future	1	900,000	931.50	Member	Buy
15:22:37	R2023	On 07/05/2015			Bond Future	1	600,000	621.00	Member	Buy
15:22:37	R2023	On 07/05/2015			Bond Future	1	900,000	0.00	Client	Sell
15:22:37	R2023	On 07/05/2015			Bond Future	1	2,500,000	0.00	Client	Sell
15:22:37	R2023	On 07/05/2015			Bond Future	1	1,100,000	0.00	Client	Sell
15:22:37	R2023	On 07/05/2015			Bond Future	1	1,300,000	0.00	Client	Sell
15:22:37	R2023	On 07/05/2015			Bond Future	1	500,000	0.00	Client	Sell
15:22:37	R2023	On 07/05/2015			Bond Future	1	2,500,000	0.00	Member	Sell
15:22:37	R2023	On 07/05/2015			Bond Future	1	7,800,000	0.00	Member	Sell
15:22:37	R2023	On 07/05/2015			Bond Future	1	1,300,000	1,345.49	Member	Buy
15:22:37	R2023	On 07/05/2015			Bond Future	1	1,100,000	1,138.49	Member	Buy
15:22:37	R2023	On 07/05/2015			Bond Future	1	500,000	517.50	Member	Buy
15:22:37	R2023	On 07/05/2015			Bond Future	1	7,800,000	8,072.96	Member	Buy
15:22:37	R2023	On 07/05/2015			Bond Future	1	500,000	0.00	Member	Sell
15:22:37	R2023	On 07/05/2015			Bond Future	1	900,000	0.00	Member	Sell
15:22:37	R2023	On 07/05/2015			Bond Future	1	1,100,000	0.00	Member	Sell
15:22:37	R2023	On 07/05/2015			Bond Future	1	1,300,000	0.00	Member	Sell
15:22:37	R2023	On 07/05/2015			Bond Future	1	7,800,000	0.00	Client	Sell
Total for R2023 Bond Future						56	2,015,600,000	1,045,330.31		
Grand Total for all Instruments						66	2,063,680,000	1,095,409.11		