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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/02/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
17:16:44	GOVI	On 07/05/2015		GOVI	1	80,000	39,979.04 Client	Buy
17:16:44	GOVI	On 07/05/2015		GOVI	1	80,000	0.00 Member	Sell
17:19:44	GOVI	On 07/05/2015		GOVI	1	80,000	0.00 Member	Sell
17:19:44	GOVI	On 07/05/2015		GOVI	1	80,000	39,978.80 Member	Buy
17:29:03	GOVI	On 07/05/2015		GOVI	1	80,000	0.00 Client	Sell
17:29:03	GOVI	On 07/05/2015		GOVI	1	80,000	39,978.80 Member	Buy
Total for GOVI GOVI					6	480,000	119,936.64	
8:13:18	R186	On 07/05/2015		Bond Future	1	20,000,000	24,958.00 Client	Buy
8:13:18	R186	On 07/05/2015		Bond Future	1	20,000,000	0.00 Member	Sell
12:32:51	R186	On 07/05/2015		Bond Future	1	40,600,000	51,382.88 Member	Buy
12:32:51	R186	On 07/05/2015		Bond Future	1	40,600,000	0.00 Member	Sell
12:38:36	R186	On 07/05/2015		Bond Future	1	2,000,000	2,531.91 Client	Buy
12:38:36	R186	On 07/05/2015		Bond Future	1	2,000,000	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
12:54:47	R186	On 07/05/2015			Bond Future	1	40,600,000	0.00	Member	Sell
12:54:47	R186	On 07/05/2015			Bond Future	1	40,300,000	51,003.21	Member	Buy
12:54:47	R186	On 07/05/2015			Bond Future	1	40,600,000	51,382.88	Member	Buy
12:54:47	R186	On 07/05/2015			Bond Future	1	40,300,000	0.00	Member	Sell
13:36:04	R186	On 07/05/2015			Bond Future	1	2,000,000	0.00	Member	Sell
13:36:04	R186	On 07/05/2015			Bond Future	1	2,000,000	2,530.34	Client	Buy
17:37:35	R186	On 07/05/2015			Bond Future	1	20,000,000	0.00	Member	Sell
17:37:35	R186	On 07/05/2015			Bond Future	1	20,000,000	24,958.00	Member	Buy
Total for R186 Bond Future						14	331,000,000	208,747.24		
15:28:44	R203	On 07/05/2015			Bond Future	1	19,000,000	19,915.82	Member	Buy
15:28:44	R203	On 07/05/2015			Bond Future	1	35,500,000	0.00	Member	Sell
15:28:44	R203	On 07/05/2015			Bond Future	1	19,000,000	0.00	Member	Sell
15:28:44	R203	On 07/05/2015			Bond Future	1	6,500,000	6,813.31	Member	Buy
15:42:17	R203	On 07/05/2015			Bond Future	1	19,000,000	0.00	Client	Sell
15:42:17	R203	On 07/05/2015			Bond Future	1	19,000,000	19,915.82	Member	Buy
15:43:33	R203	On 07/05/2015			Bond Future	1	16,000,000	0.00	Member	Sell
15:43:33	R203	On 07/05/2015			Bond Future	1	6,500,000	6,813.31	Client	Buy
15:43:33	R203	On 07/05/2015			Bond Future	1	6,500,000	0.00	Member	Sell
15:43:33	R203	On 07/05/2015			Bond Future	1	16,000,000	16,771.22	Client	Buy
15:43:33	R203	On 07/05/2015			Bond Future	1	13,000,000	13,626.62	Client	Buy
15:43:33	R203	On 07/05/2015			Bond Future	1	16,000,000	16,771.22	Member	Buy
15:43:33	R203	On 07/05/2015			Bond Future	1	13,000,000	13,626.62	Member	Buy
15:43:33	R203	On 07/05/2015			Bond Future	1	13,000,000	0.00	Member	Sell
Total for R203 Bond Future						14	218,000,000	114,253.94		
12:32:51	R2048	On 07/05/2015			Bond Future	1	142,000,000	0.00	Member	Sell
12:32:51	R2048	On 07/05/2015			Bond Future	1	142,000,000	153,472.52	Member	Buy
Total for R2048 Bond Future						2	284,000,000	153,472.52		
10:04:11	R208	On 07/05/2015			Bond Future	1	100,000	0.00	Member	Sell
10:04:11	R208	On 07/05/2015			Bond Future	1	100,000	99.17	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
Total for R208 Bond Future					2	200,000	99.17	
12:32:51	R209	On 07/05/2015		Bond Future	1	45,000,000	36,900.05 Member	Buy
12:32:51	R209	On 07/05/2015		Bond Future	1	45,000,000	0.00 Member	Sell
Total for R209 Bond Future					2	90,000,000	36,900.05	
12:32:51	R213	On 07/05/2015		Bond Future	1	80,000,000	73,746.46 Member	Buy
12:32:51	R213	On 07/05/2015		Bond Future	1	80,000,000	0.00 Member	Sell
Total for R213 Bond Future					2	160,000,000	73,746.46	
12:32:51	R214	On 07/05/2015		Bond Future	1	30,000,000	25,075.21 Member	Buy
12:32:51	R214	On 07/05/2015		Bond Future	1	30,000,000	0.00 Member	Sell
13:50:29	R214	On 07/05/2015		Bond Future	1	50,000,000	41,885.70 Member	Buy
13:50:29	R214	On 07/05/2015		Bond Future	1	50,000,000	0.00 Member	Sell
14:27:09	R214	On 07/05/2015		Bond Future	1	50,000,000	41,885.70 Member	Buy
14:27:09	R214	On 07/05/2015		Bond Future	1	50,000,000	0.00 Client	Sell
Total for R214 Bond Future					6	260,000,000	108,846.61	
Grand Total for all Instruments					48	1,343,680,000	816,002.63	