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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/04/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
10:32:31	GOVI	On 07/05/2015		GOVI	1	80,000	0.00 Client	Sell
10:32:31	GOVI	On 07/05/2015		GOVI	1	70,000	34,256.53 Member	Buy
12:05:46	GOVI	On 07/05/2015		GOVI	1	70,000	34,256.53 Client	Buy
12:05:46	GOVI	On 07/05/2015		GOVI	1	10,000	4,893.79 Member	Buy
12:05:46	GOVI	On 07/05/2015		GOVI	1	10,000	0.00 Member	Sell
12:05:46	GOVI	On 07/05/2015		GOVI	1	10,000	4,893.79 Client	Buy
12:05:46	GOVI	On 07/05/2015		GOVI	1	70,000	0.00 Member	Sell
Total for GOVI GOVI					7	320,000	78,300.64	
15:38:39	I2038	On 07/05/2015		Bond Future	1	63,600,000	0.00 Member	Sell
15:38:39	I2038	On 07/05/2015		Bond Future	1	63,600,000	83,696.05 Member	Buy
15:49:08	I2038	On 07/05/2015		Bond Future	1	63,600,000	83,696.05 Client	Buy
15:49:08	I2038	On 07/05/2015		Bond Future	1	63,600,000	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
Total for I2038 Bond Future						4	254,400,000	167,392.10		
15:38:39	I2050	On 07/05/2015			Bond Future	1	48,900,000	0.00	Member	Sell
15:38:39	I2050	On 07/05/2015			Bond Future	1	48,900,000	68,559.29	Member	Buy
15:49:33	I2050	On 07/05/2015			Bond Future	1	48,900,000	68,559.29	Client	Buy
15:49:33	I2050	On 07/05/2015			Bond Future	1	48,900,000	0.00	Member	Sell
Total for I2050 Bond Future						4	195,600,000	137,118.58		
7:51:31	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00	Member	Sell
7:51:31	R186	On 07/05/2015			Bond Future	1	10,000,000	12,302.02	Member	Buy
8:00:11	R186	On 07/05/2015			Bond Future	1	10,000,000	12,302.32	Client	Buy
8:00:11	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00	Member	Sell
9:53:25	R186	On 07/05/2015			Bond Future	1	2,000,000	2,456.71	Client	Buy
9:53:25	R186	On 07/05/2015			Bond Future	1	2,000,000	0.00	Member	Sell
12:31:11	R186	On 07/05/2015			Bond Future	1	5,000,000	6,128.32	Member	Buy
12:31:11	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
12:52:45	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
12:52:45	R186	On 07/05/2015			Bond Future	1	5,000,000	6,130.43	Client	Buy
13:35:06	R186	On 06/08/2015			Bond Future	1	92,000,000	110,211.46	Member	Buy
13:35:06	R186	On 06/08/2015			Bond Future	1	92,000,000	0.00	Member	Sell
13:54:45	R186	On 06/08/2015			Bond Future	1	92,000,000	0.00	Member	Sell
13:54:45	R186	On 06/08/2015			Bond Future	1	92,000,000	110,211.46	Client	Buy
Total for R186 Bond Future						14	432,000,000	259,742.74		
15:38:39	R202	On 07/05/2015			Bond Future	1	1,200,000	0.00	Member	Sell
15:38:39	R202	On 07/05/2015			Bond Future	1	1,200,000	2,904.55	Member	Buy
15:48:26	R202	On 07/05/2015			Bond Future	1	1,200,000	0.00	Member	Sell
15:48:26	R202	On 07/05/2015			Bond Future	1	1,200,000	2,904.55	Client	Buy
Total for R202 Bond Future						4	4,800,000	5,809.11		
10:37:26	R2023	On 07/05/2015			Bond Future	1	100,000,000	101,561.12	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:37:26	R2023	On 07/05/2015			Bond Future	1	100,000,000	0.00	Member	Sell
14:47:34	R2023	On 07/05/2015			Bond Future	1	100,000,000	101,561.12	Client	Buy
14:47:34	R2023	On 07/05/2015			Bond Future	1	100,000,000	0.00	Member	Sell
Total for R2023 Bond Future						4	400,000,000	203,122.24		
11:48:05	R203	On 06/08/2015			Bond Future	1	1,900,000	2,003.40	Member	Buy
11:48:05	R203	On 07/05/2015			Bond Future	1	1,900,000	0.00	Member	Sell
11:48:05	R203	On 07/05/2015			Bond Future	1	1,900,000	1,973.05	Member	Buy
11:48:05	R203	On 06/08/2015			Bond Future	1	1,900,000	0.00	Member	Sell
12:07:19	R203	On 07/05/2015			Bond Future	1	1,900,000	1,973.05	Client	Buy
12:07:19	R203	On 07/05/2015			Bond Future	1	1,900,000	0.00	Member	Sell
12:08:15	R203	On 06/08/2015			Bond Future	1	1,900,000	2,003.40	Member	Buy
12:08:15	R203	On 06/08/2015			Bond Future	1	1,900,000	0.00	Client	Sell
Total for R203 Bond Future						8	15,200,000	7,952.91		
12:08:43	R2030	On 07/05/2015			Bond Future	1	400,000	397.35	Client	Buy
12:08:43	R2030	On 07/05/2015			Bond Future	1	400,000	0.00	Member	Sell
Total for R2030 Bond Future						2	800,000	397.35		
11:48:05	R204	On 07/05/2015			Bond Future	1	2,800,000	0.00	Member	Sell
11:48:05	R204	On 06/08/2015			Bond Future	1	2,800,000	2,882.53	Member	Buy
11:48:05	R204	On 06/08/2015			Bond Future	1	2,800,000	0.00	Member	Sell
11:48:05	R204	On 07/05/2015			Bond Future	1	2,800,000	2,950.13	Member	Buy
12:07:40	R204	On 07/05/2015			Bond Future	1	2,800,000	2,950.13	Client	Buy
12:07:40	R204	On 07/05/2015			Bond Future	1	2,800,000	0.00	Member	Sell
12:08:27	R204	On 06/08/2015			Bond Future	1	2,800,000	2,882.53	Member	Buy
12:08:27	R204	On 06/08/2015			Bond Future	1	2,800,000	0.00	Client	Sell
Total for R204 Bond Future						8	22,400,000	11,665.31		
13:35:06	R2044	On 06/08/2015			Bond Future	1	65,000,000	65,519.06	Member	Buy
13:35:06	R2044	On 06/08/2015			Bond Future	1	65,000,000	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
13:58:40	R2044	On 06/08/2015			Bond Future	1	65,000,000	0.00 Member	Sell
13:58:40	R2044	On 06/08/2015			Bond Future	1	65,000,000	65,519.06 Client	Buy
Total for R2044 Bond Future						4	260,000,000	131,038.13	
13:42:42	R2048	On 06/08/2015			Bond Future	1	45,000,000	47,181.96 Member	Buy
13:42:42	R2048	On 06/08/2015			Bond Future	1	45,000,000	0.00 Member	Sell
13:59:32	R2048	On 06/08/2015			Bond Future	1	45,000,000	47,181.96 Client	Buy
13:59:32	R2048	On 06/08/2015			Bond Future	1	45,000,000	0.00 Member	Sell
Total for R2048 Bond Future						4	180,000,000	94,363.92	
11:48:05	R207	On 06/08/2015			Bond Future	1	2,100,000	2,091.58 Member	Buy
11:48:05	R207	On 07/05/2015			Bond Future	1	2,100,000	0.00 Member	Sell
11:48:05	R207	On 07/05/2015			Bond Future	1	2,100,000	2,135.22 Member	Buy
11:48:05	R207	On 06/08/2015			Bond Future	1	2,100,000	0.00 Member	Sell
12:07:55	R207	On 07/05/2015			Bond Future	1	2,100,000	0.00 Member	Sell
12:07:55	R207	On 07/05/2015			Bond Future	1	2,100,000	2,135.22 Client	Buy
12:08:42	R207	On 06/08/2015			Bond Future	1	2,100,000	0.00 Client	Sell
12:08:42	R207	On 06/08/2015			Bond Future	1	2,100,000	2,091.58 Member	Buy
15:05:29	R207	On 07/05/2015			Bond Future	1	558,000,000	0.00 Member	Sell
15:05:29	R207	On 07/05/2015			Bond Future	1	613,500,000	623,548.46 Member	Buy
15:12:23	R207	On 07/05/2015			Bond Future	1	18,200,000	0.00 Client	Sell
15:12:23	R207	On 07/05/2015			Bond Future	1	558,000,000	567,139.43 Member	Buy
15:12:23	R207	On 07/05/2015			Bond Future	1	37,300,000	37,910.93 Member	Buy
15:12:23	R207	On 07/05/2015			Bond Future	1	558,000,000	0.00 Client	Sell
15:12:23	R207	On 07/05/2015			Bond Future	1	18,200,000	0.00 Member	Sell
15:12:23	R207	On 07/05/2015			Bond Future	1	18,200,000	18,498.10 Member	Buy
15:12:23	R207	On 07/05/2015			Bond Future	1	37,300,000	0.00 Member	Sell
15:12:23	R207	On 07/05/2015			Bond Future	1	37,300,000	0.00 Client	Sell
Total for R207 Bond Future						18	2,470,800,000	1,255,550.50	
14:59:45	R209	On 07/05/2015			Bond Future	1	271,600,000	214,251.50 Member	Buy
14:59:45	R209	On 07/05/2015			Bond Future	1	298,700,000	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
15:09:25	R209	On 07/05/2015			Bond Future	1	271,600,000	0.00	Member	Sell
15:09:25	R209	On 07/05/2015			Bond Future	1	271,600,000	214,251.50	Client	Buy
15:09:25	R209	On 07/05/2015			Bond Future	1	18,200,000	14,357.06	Client	Buy
15:09:25	R209	On 07/05/2015			Bond Future	1	8,900,000	7,020.76	Client	Buy
15:09:25	R209	On 07/05/2015			Bond Future	1	8,900,000	7,020.76	Member	Buy
15:09:25	R209	On 07/05/2015			Bond Future	1	8,900,000	0.00	Member	Sell
15:09:25	R209	On 07/05/2015			Bond Future	1	18,200,000	14,357.06	Member	Buy
15:09:25	R209	On 07/05/2015			Bond Future	1	18,200,000	0.00	Member	Sell
Total for R209 Bond Future						10	1,194,800,000	471,258.63		
8:20:04	R213	On 07/05/2015			Bond Future	1	4,000,000	3,555.10	Member	Buy
8:20:04	R213	On 07/05/2015			Bond Future	1	4,000,000	0.00	Member	Sell
13:35:06	R213	On 06/08/2015			Bond Future	1	67,000,000	60,723.72	Member	Buy
13:35:06	R213	On 06/08/2015			Bond Future	1	257,000,000	0.00	Member	Sell
13:57:44	R213	On 06/08/2015			Bond Future	1	67,000,000	60,723.72	Client	Buy
13:57:44	R213	On 06/08/2015			Bond Future	1	100,000,000	0.00	Member	Sell
13:57:44	R213	On 06/08/2015			Bond Future	1	90,000,000	81,569.18	Member	Buy
13:57:44	R213	On 06/08/2015			Bond Future	1	100,000,000	90,632.42	Member	Buy
13:57:44	R213	On 06/08/2015			Bond Future	1	90,000,000	81,569.18	Client	Buy
13:57:44	R213	On 06/08/2015			Bond Future	1	100,000,000	90,632.42	Client	Buy
13:57:44	R213	On 06/08/2015			Bond Future	1	90,000,000	0.00	Member	Sell
13:57:44	R213	On 06/08/2015			Bond Future	1	67,000,000	0.00	Member	Sell
14:47:23	R213	On 07/05/2015			Bond Future	1	4,000,000	3,555.10	Client	Buy
14:47:23	R213	On 07/05/2015			Bond Future	1	4,000,000	0.00	Member	Sell
Total for R213 Bond Future						14	1,044,000,000	472,960.84		
10:28:36	R214	On 06/08/2015			Bond Future	1	105,000,000	0.00	Member	Sell
10:28:36	R214	On 06/08/2015			Bond Future	1	2,700,000	2,182.70	Member	Buy
10:35:16	R214	On 06/08/2015			Bond Future	1	18,400,000	14,874.70	Member	Buy
10:35:16	R214	On 06/08/2015			Bond Future	1	18,400,000	14,874.70	Member	Buy
10:35:16	R214	On 06/08/2015			Bond Future	1	2,700,000	2,182.70	Client	Buy
10:35:16	R214	On 06/08/2015			Bond Future	1	18,400,000	0.00	Member	Sell
10:35:16	R214	On 06/08/2015			Bond Future	1	18,400,000	14,874.70	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
10:35:16	R214	On 06/08/2015			Bond Future	1	29,600,000	23,928.86 Client	Buy
10:35:16	R214	On 06/08/2015			Bond Future	1	18,400,000	0.00 Member	Sell
10:35:16	R214	On 06/08/2015			Bond Future	1	2,700,000	0.00 Member	Sell
10:35:16	R214	On 06/08/2015			Bond Future	1	29,600,000	23,928.86 Member	Buy
10:35:16	R214	On 06/08/2015			Bond Future	1	29,600,000	0.00 Member	Sell
10:35:16	R214	On 06/08/2015			Bond Future	1	35,900,000	29,021.83 Member	Buy
10:35:16	R214	On 06/08/2015			Bond Future	1	35,900,000	0.00 Member	Sell
10:35:16	R214	On 06/08/2015			Bond Future	1	35,900,000	29,021.83 Client	Buy
10:35:16	R214	On 06/08/2015			Bond Future	1	18,400,000	14,874.70 Client	Buy
Total for R214 Bond Future						16	420,000,000	169,765.55	
Grand Total for all Instruments						121	6,895,120,000	3,466,438.55	