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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/11/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
11:59:40	I2038	On 05/02/2015		Bond Future	1	1,000,000	1,269.20 Member	Buy
11:59:40	I2038	On 05/02/2015		Bond Future	1	1,000,000	0.00 Member	Sell
12:06:59	I2038	On 05/02/2015		Bond Future	1	1,000,000	1,269.20 Client	Buy
12:06:59	I2038	On 05/02/2015		Bond Future	1	1,000,000	0.00 Member	Sell
Total for I2038 Bond Future					4	4,000,000	2,538.40	
9:18:59	R186	On 05/02/2015		Bond Future	1	2,000,000	0.00 Member	Sell
9:18:59	R186	On 05/02/2015		Bond Future	1	2,000,000	2,448.06 Client	Buy
11:18:18	R186	On 05/02/2015		Bond Future	1	5,000,000	6,107.50 Member	Buy
11:18:18	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00 Client	Sell
11:36:50	R186	On 05/02/2015		Bond Future	1	10,000,000	0.00 Member	Sell
11:36:50	R186	On 05/02/2015		Bond Future	1	10,000,000	12,209.75 Member	Buy
11:36:50	R186	On 05/02/2015		Bond Future	1	10,000,000	12,257.44 Member	Buy
11:36:50	R186	On 05/02/2015		Bond Future	1	10,000,000	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
12:05:16	R186	On 05/02/2015			Bond Future	1	10,000,000	12,209.45	Member	Buy
12:05:16	R186	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell
15:18:14	R186	On 05/02/2015			Bond Future	1	10,000,000	12,257.44	Member	Buy
15:18:14	R186	On 05/02/2015			Bond Future	1	10,000,000	0.00	Client	Sell
15:18:26	R186	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell
15:18:26	R186	On 05/02/2015			Bond Future	1	10,000,000	12,209.75	Client	Buy
Total for R186 Bond Future						14	114,000,000	69,699.38		
11:59:40	R202	On 05/02/2015			Bond Future	1	3,600,000	8,584.38	Member	Buy
11:59:40	R202	On 05/02/2015			Bond Future	1	3,600,000	0.00	Member	Sell
12:07:52	R202	On 05/02/2015			Bond Future	1	3,600,000	0.00	Member	Sell
12:07:52	R202	On 05/02/2015			Bond Future	1	3,600,000	8,584.38	Client	Buy
Total for R202 Bond Future						4	14,400,000	17,168.76		
12:03:59	R207	On 05/02/2015			Bond Future	1	130,000,000	131,694.80	Member	Buy
12:03:59	R207	On 05/02/2015			Bond Future	1	9,700,000	0.00	Member	Sell
12:23:00	R207	On 05/02/2015			Bond Future	1	8,300,000	8,408.21	Member	Buy
12:23:00	R207	On 05/02/2015			Bond Future	1	300,000	0.00	Client	Sell
12:23:00	R207	On 05/02/2015			Bond Future	1	8,300,000	0.00	Client	Sell
12:23:00	R207	On 05/02/2015			Bond Future	1	94,000,000	95,225.47	Member	Buy
12:23:00	R207	On 05/02/2015			Bond Future	1	2,200,000	2,228.68	Member	Buy
12:23:00	R207	On 05/02/2015			Bond Future	1	15,500,000	0.00	Client	Sell
12:23:00	R207	On 05/02/2015			Bond Future	1	15,500,000	0.00	Member	Sell
12:23:00	R207	On 05/02/2015			Bond Future	1	2,200,000	0.00	Member	Sell
12:23:00	R207	On 05/02/2015			Bond Future	1	300,000	0.00	Member	Sell
12:23:00	R207	On 05/02/2015			Bond Future	1	2,200,000	0.00	Client	Sell
12:23:00	R207	On 05/02/2015			Bond Future	1	94,000,000	0.00	Client	Sell
12:23:00	R207	On 05/02/2015			Bond Future	1	300,000	303.91	Member	Buy
12:23:00	R207	On 05/02/2015			Bond Future	1	8,300,000	0.00	Member	Sell
12:23:00	R207	On 05/02/2015			Bond Future	1	94,000,000	0.00	Member	Sell
12:23:00	R207	On 05/02/2015			Bond Future	1	15,500,000	15,702.07	Member	Buy
12:23:01	R207	On 05/02/2015			Bond Future	1	9,700,000	9,826.46	Member	Buy
12:23:01	R207	On 05/02/2015			Bond Future	1	9,700,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/Sell
13:56:39	R207	On 05/02/2015			Bond Future	1	128,800,000	130,562.62	Member	Buy
13:56:39	R207	On 05/02/2015			Bond Future	1	400,000	0.00	Member	Sell
14:27:31	R207	On 05/02/2015			Bond Future	1	92,800,000	0.00	Member	Sell
14:27:31	R207	On 05/02/2015			Bond Future	1	92,800,000	94,069.96	Member	Buy
14:27:31	R207	On 05/02/2015			Bond Future	1	9,700,000	9,832.74	Member	Buy
14:27:31	R207	On 05/02/2015			Bond Future	1	9,700,000	0.00	Client	Sell
14:27:31	R207	On 05/02/2015			Bond Future	1	400,000	0.00	Client	Sell
14:27:31	R207	On 05/02/2015			Bond Future	1	2,200,000	2,230.11	Member	Buy
14:27:31	R207	On 05/02/2015			Bond Future	1	8,300,000	0.00	Client	Sell
14:27:31	R207	On 05/02/2015			Bond Future	1	92,800,000	0.00	Client	Sell
14:27:31	R207	On 05/02/2015			Bond Future	1	8,300,000	8,413.58	Member	Buy
14:27:31	R207	On 05/02/2015			Bond Future	1	400,000	405.47	Member	Buy
14:27:31	R207	On 05/02/2015			Bond Future	1	15,400,000	0.00	Member	Sell
14:27:31	R207	On 05/02/2015			Bond Future	1	15,400,000	15,610.75	Member	Buy
14:27:31	R207	On 05/02/2015			Bond Future	1	2,200,000	0.00	Client	Sell
14:27:31	R207	On 05/02/2015			Bond Future	1	15,400,000	0.00	Client	Sell
14:27:31	R207	On 05/02/2015			Bond Future	1	2,200,000	0.00	Member	Sell
14:27:31	R207	On 05/02/2015			Bond Future	1	9,700,000	0.00	Member	Sell
14:27:31	R207	On 05/02/2015			Bond Future	1	8,300,000	0.00	Member	Sell
Total for R207 Bond Future						38	1,035,200,000	524,514.82		
13:56:39	R214	On 05/02/2015			Bond Future	1	59,000,000	0.00	Member	Sell
13:56:39	R214	On 05/02/2015			Bond Future	1	400,000	328.99	Member	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	24,800,000	20,397.24	Member	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	24,800,000	0.00	Member	Sell
14:32:21	R214	On 05/02/2015			Bond Future	1	900,000	740.22	Member	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	900,000	740.22	Member	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	4,100,000	0.00	Member	Sell
14:32:21	R214	On 05/02/2015			Bond Future	1	3,100,000	0.00	Member	Sell
14:32:21	R214	On 05/02/2015			Bond Future	1	900,000	740.22	Client	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	4,500,000	0.00	Member	Sell
14:32:21	R214	On 05/02/2015			Bond Future	1	900,000	740.22	Client	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	3,100,000	2,549.65	Client	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	900,000	0.00	Member	Sell
14:32:21	R214	On 05/02/2015			Bond Future	1	1,100,000	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
14:32:21	R214	On 05/02/2015			Bond Future	1	4,500,000	3,701.11	Client	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	900,000	0.00	Member	Sell
14:32:21	R214	On 05/02/2015			Bond Future	1	2,700,000	2,220.67	Client	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	1,100,000	904.72	Client	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	2,700,000	0.00	Member	Sell
14:32:21	R214	On 05/02/2015			Bond Future	1	5,200,000	0.00	Member	Sell
14:32:21	R214	On 05/02/2015			Bond Future	1	2,700,000	2,220.67	Client	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	400,000	328.99	Client	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	400,000	0.00	Member	Sell
14:32:21	R214	On 05/02/2015			Bond Future	1	24,800,000	20,397.24	Client	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	5,600,000	4,605.83	Client	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	3,000,000	2,467.41	Client	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	3,000,000	0.00	Member	Sell
14:32:21	R214	On 05/02/2015			Bond Future	1	2,700,000	0.00	Member	Sell
14:32:21	R214	On 05/02/2015			Bond Future	1	4,100,000	3,372.12	Member	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	3,100,000	2,549.65	Member	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	5,600,000	4,605.83	Member	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	5,600,000	0.00	Member	Sell
14:32:21	R214	On 05/02/2015			Bond Future	1	5,200,000	4,276.84	Member	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	4,500,000	3,701.11	Member	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	4,100,000	3,372.12	Client	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	1,100,000	904.72	Member	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	5,200,000	4,276.84	Client	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	3,000,000	2,467.41	Member	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	2,700,000	2,220.67	Member	Buy
14:32:21	R214	On 05/02/2015			Bond Future	1	2,700,000	2,220.67	Member	Buy
Total for R214 Bond Future						40	236,000,000	97,051.37		
Grand Total for all Instruments						100	1,403,600,000	710,972.73		