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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/03/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
14:13:26	GOVI	On 07/05/2015		GOVI	1	10,000	4,917.10	Member	Buy
14:13:26	GOVI	On 07/05/2015		GOVI	1	300,000	147,470.40	Member	Buy
14:13:26	GOVI	On 07/05/2015		GOVI	1	300,000	0.00	Client	Sell
14:13:26	GOVI	On 07/05/2015		GOVI	1	30,000	14,747.04	Member	Buy
14:13:26	GOVI	On 07/05/2015		GOVI	1	10,000	0.00	Client	Sell
14:13:26	GOVI	On 07/05/2015		GOVI	1	30,000	0.00	Client	Sell
Total for GOVI GOVI					6	680,000	167,134.54		
11:32:40	I2038	On 07/05/2015		Bond Future	1	1,600,000	2,052.81	Client	Buy
11:32:40	I2038	On 07/05/2015		Bond Future	1	1,600,000	0.00	Member	Sell
11:34:21	I2038	On 07/05/2015		Bond Future	1	10,200,000	0.00	Member	Sell
11:34:21	I2038	On 07/05/2015		Bond Future	1	10,200,000	13,086.64	Client	Buy
11:35:00	I2038	On 07/05/2015		Bond Future	1	900,000	0.00	Member	Sell
11:35:00	I2038	On 07/05/2015		Bond Future	1	900,000	1,154.70	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:35:49	I2038	On 07/05/2015			Bond Future	1	4,800,000	6,158.42	Client	Buy
11:35:49	I2038	On 07/05/2015			Bond Future	1	4,800,000	0.00	Member	Sell
11:36:24	I2038	On 07/05/2015			Bond Future	1	2,100,000	2,694.31	Client	Buy
11:36:24	I2038	On 07/05/2015			Bond Future	1	2,100,000	0.00	Member	Sell
11:36:55	I2038	On 07/05/2015			Bond Future	1	1,300,000	0.00	Member	Sell
11:36:55	I2038	On 07/05/2015			Bond Future	1	1,300,000	1,667.91	Client	Buy
11:37:34	I2038	On 07/05/2015			Bond Future	1	500,000	641.50	Client	Buy
11:37:34	I2038	On 07/05/2015			Bond Future	1	500,000	0.00	Member	Sell
11:38:06	I2038	On 07/05/2015			Bond Future	1	500,000	0.00	Member	Sell
11:38:06	I2038	On 07/05/2015			Bond Future	1	500,000	641.50	Client	Buy
11:38:33	I2038	On 07/05/2015			Bond Future	1	200,000	0.00	Member	Sell
11:38:33	I2038	On 07/05/2015			Bond Future	1	200,000	256.60	Client	Buy
11:39:01	I2038	On 07/05/2015			Bond Future	1	1,700,000	0.00	Member	Sell
11:39:01	I2038	On 07/05/2015			Bond Future	1	1,700,000	2,181.11	Client	Buy
11:41:33	I2038	On 07/05/2015			Bond Future	1	600,000	0.00	Member	Sell
11:41:33	I2038	On 07/05/2015			Bond Future	1	600,000	769.80	Client	Buy
11:42:01	I2038	On 07/05/2015			Bond Future	1	600,000	769.80	Client	Buy
11:42:01	I2038	On 07/05/2015			Bond Future	1	600,000	0.00	Member	Sell
13:24:05	I2038	On 07/05/2015			Bond Future	1	30,000,000	0.00	Member	Sell
13:24:05	I2038	On 07/05/2015			Bond Future	1	300,000	385.38	Member	Buy
13:43:22	I2038	On 07/05/2015			Bond Future	1	1,900,000	2,440.76	Client	Buy
13:43:22	I2038	On 07/05/2015			Bond Future	1	1,400,000	0.00	Member	Sell
13:43:22	I2038	On 07/05/2015			Bond Future	1	12,000,000	15,415.31	Client	Buy
13:43:22	I2038	On 07/05/2015			Bond Future	1	2,500,000	0.00	Member	Sell
13:43:22	I2038	On 07/05/2015			Bond Future	1	12,000,000	15,415.31	Member	Buy
13:43:22	I2038	On 07/05/2015			Bond Future	1	12,000,000	0.00	Member	Sell
13:43:22	I2038	On 07/05/2015			Bond Future	1	2,500,000	3,211.52	Member	Buy
13:43:22	I2038	On 07/05/2015			Bond Future	1	2,100,000	2,697.68	Member	Buy
13:43:22	I2038	On 07/05/2015			Bond Future	1	2,100,000	2,697.68	Client	Buy
13:43:22	I2038	On 07/05/2015			Bond Future	1	2,500,000	3,211.52	Client	Buy
13:43:22	I2038	On 07/05/2015			Bond Future	1	1,600,000	2,055.37	Client	Buy
13:43:22	I2038	On 07/05/2015			Bond Future	1	5,800,000	7,450.73	Client	Buy
13:43:22	I2038	On 07/05/2015			Bond Future	1	2,100,000	0.00	Member	Sell
13:43:22	I2038	On 07/05/2015			Bond Future	1	5,800,000	0.00	Member	Sell
13:43:22	I2038	On 07/05/2015			Bond Future	1	1,400,000	1,798.45	Client	Buy
13:43:22	I2038	On 07/05/2015			Bond Future	1	1,600,000	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
13:43:22	I2038	On 07/05/2015			Bond Future	1	1,900,000	2,440.76	Member	Buy
13:43:22	I2038	On 07/05/2015			Bond Future	1	1,900,000	0.00	Member	Sell
13:43:22	I2038	On 07/05/2015			Bond Future	1	1,600,000	2,055.37	Member	Buy
13:43:22	I2038	On 07/05/2015			Bond Future	1	5,800,000	7,450.73	Member	Buy
13:43:22	I2038	On 07/05/2015			Bond Future	1	1,400,000	1,798.45	Member	Buy
13:43:23	I2038	On 07/05/2015			Bond Future	1	1,300,000	1,669.99	Member	Buy
13:43:23	I2038	On 07/05/2015			Bond Future	1	1,100,000	1,413.07	Member	Buy
13:43:23	I2038	On 07/05/2015			Bond Future	1	1,100,000	1,413.07	Client	Buy
13:43:23	I2038	On 07/05/2015			Bond Future	1	1,300,000	1,669.99	Client	Buy
13:43:23	I2038	On 07/05/2015			Bond Future	1	300,000	0.00	Member	Sell
13:43:23	I2038	On 07/05/2015			Bond Future	1	1,100,000	0.00	Member	Sell
13:43:23	I2038	On 07/05/2015			Bond Future	1	300,000	385.38	Client	Buy
13:43:23	I2038	On 07/05/2015			Bond Future	1	1,300,000	0.00	Member	Sell
Total for I2038 Bond Future						55	170,000,000	109,151.63		
14:46:26	IGOV	On 07/05/2015			Index Future	1	730,000	164,175.54	Member	Buy
14:46:26	IGOV	On 07/05/2015			Index Future	1	730,000	0.00	Client	Sell
Total for IGOV Index Future						2	1,460,000	164,175.54		
18:01:50	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	185,000,000	0.00	Member	Sell
18:01:50	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	185,000,000	0.00	Member	Sell
18:01:50	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	185,000,000	0.00	Member	Sell
18:01:50	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
18:01:50	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	100,000,000	23,472.50	Member	Buy
18:01:50	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
18:01:50	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
18:01:50	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	10,000,000	2,347.25	Member	Buy
18:01:50	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	285,000,000	66,896.63	Member	Buy
18:01:50	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	285,000,000	66,896.63	Member	Buy
18:01:50	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	10,000,000	0.00	Member	Sell
18:01:51	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	185,000,000	43,424.13	Member	Buy
18:01:51	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	185,000,000	43,424.13	Member	Buy
18:01:51	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	100,000,000	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
18:01:51	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	100,000,000	23,472.50 Client	Buy
18:01:51	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	100,000,000	23,472.50 Member	Buy
18:01:51	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	15,000,000	3,520.88 Client	Buy
18:01:51	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	285,000,000	0.00 Member	Sell
18:01:51	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	25,000,000	0.00 Client	Sell
18:01:51	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	25,000,000	0.00 Client	Sell
18:01:51	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	35,000,000	8,215.38 Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						21	2,600,000,000	305,142.50	
8:57:38	R186	On 07/05/2015			Bond Future	1	25,000,000	30,833.29 Member	Buy
8:57:38	R186	On 07/05/2015			Bond Future	1	25,000,000	0.00 Member	Sell
9:06:53	R186	On 07/05/2015			Bond Future	1	25,000,000	30,844.08 Client	Buy
9:06:53	R186	On 07/05/2015			Bond Future	1	25,000,000	0.00 Member	Sell
12:33:17	R186	On 07/05/2015			Bond Future	1	400,000	0.00 Member	Sell
12:33:17	R186	On 07/05/2015			Bond Future	1	400,000	494.15 Member	Buy
12:37:01	R186	On 07/05/2015			Bond Future	1	400,000	494.15 Member	Buy
12:37:01	R186	On 07/05/2015			Bond Future	1	400,000	0.00 Client	Sell
Total for R186 Bond Future						8	101,600,000	62,665.66	
8:57:38	R204	On 07/05/2015			Bond Future	1	65,000,000	0.00 Member	Sell
8:57:38	R204	On 07/05/2015			Bond Future	1	65,000,000	68,521.65 Member	Buy
9:07:13	R204	On 07/05/2015			Bond Future	1	65,000,000	0.00 Client	Sell
9:07:13	R204	On 07/05/2015			Bond Future	1	65,000,000	68,521.65 Member	Buy
Total for R204 Bond Future						4	260,000,000	137,043.30	
16:39:23	R209	On 07/05/2015			Bond Future	1	285,000,000	225,505.68 Member	Buy
16:39:23	R209	On 07/05/2015			Bond Future	1	300,000,000	0.00 Member	Sell
16:43:14	R209	On 07/05/2015			Bond Future	1	285,000,000	225,505.68 Client	Buy
16:43:14	R209	On 07/05/2015			Bond Future	1	285,000,000	0.00 Member	Sell
16:43:14	R209	On 07/05/2015			Bond Future	1	15,000,000	11,868.72 Client	Buy
16:43:14	R209	On 07/05/2015			Bond Future	1	15,000,000	11,868.72 Member	Buy
16:43:14	R209	On 07/05/2015			Bond Future	1	15,000,000	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
Total for R209 Bond Future						7	1,200,000,000	474,748.80		
13:24:05	R213	On 07/05/2015			Bond Future	1	110,700,000	99,331.59	Member	Buy
13:24:05	R213	On 07/05/2015			Bond Future	1	1,800,000	0.00	Member	Sell
13:39:59	R213	On 07/05/2015			Bond Future	1	50,000,000	0.00	Member	Sell
13:39:59	R213	On 07/05/2015			Bond Future	1	22,800,000	0.00	Member	Sell
13:39:59	R213	On 07/05/2015			Bond Future	1	22,800,000	0.00	Client	Sell
13:39:59	R213	On 07/05/2015			Bond Future	1	1,800,000	0.00	Client	Sell
13:39:59	R213	On 07/05/2015			Bond Future	1	22,800,000	20,458.54	Member	Buy
13:39:59	R213	On 07/05/2015			Bond Future	1	6,300,000	0.00	Client	Sell
13:39:59	R213	On 07/05/2015			Bond Future	1	12,400,000	0.00	Client	Sell
13:39:59	R213	On 07/05/2015			Bond Future	1	10,800,000	0.00	Client	Sell
13:39:59	R213	On 07/05/2015			Bond Future	1	1,800,000	1,615.15	Member	Buy
13:39:59	R213	On 07/05/2015			Bond Future	1	50,000,000	44,865.22	Member	Buy
13:39:59	R213	On 07/05/2015			Bond Future	1	50,000,000	0.00	Client	Sell
13:39:59	R213	On 07/05/2015			Bond Future	1	10,800,000	9,690.89	Member	Buy
13:39:59	R213	On 07/05/2015			Bond Future	1	6,600,000	5,922.21	Member	Buy
13:39:59	R213	On 07/05/2015			Bond Future	1	6,300,000	5,653.02	Member	Buy
13:39:59	R213	On 07/05/2015			Bond Future	1	6,300,000	0.00	Member	Sell
13:39:59	R213	On 07/05/2015			Bond Future	1	12,400,000	0.00	Member	Sell
13:39:59	R213	On 07/05/2015			Bond Future	1	10,800,000	0.00	Member	Sell
13:39:59	R213	On 07/05/2015			Bond Future	1	6,600,000	0.00	Member	Sell
13:39:59	R213	On 07/05/2015			Bond Future	1	6,600,000	0.00	Client	Sell
13:39:59	R213	On 07/05/2015			Bond Future	1	12,400,000	11,126.57	Member	Buy
Total for R213 Bond Future						22	442,800,000	198,663.17		
Grand Total for all Instruments						125	4,776,540,000	1,618,725.14		