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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/04/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:56:25	ALBI	On 07/05/2015		Index Future	1	10,000	4,949.10	Member	Buy
10:56:25	ALBI	On 07/05/2015		Index Future	1	10,000	0.00	Member	Sell
14:34:57	ALBI	On 07/05/2015		Index Future	1	10,000	0.00	Member	Sell
14:34:57	ALBI	On 07/05/2015		Index Future	1	10,000	4,952.40	Client	Buy
Total for ALBI Index Future					4	40,000	9,901.50		
11:25:19	I2038	On 07/05/2015		Bond Future	1	1,000,000	0.00	Member	Sell
11:25:19	I2038	On 07/05/2015		Bond Future	1	1,000,000	1,311.23	Member	Buy
15:32:36	I2038	On 07/05/2015		Bond Future	1	1,000,000	0.00	Member	Sell
15:32:36	I2038	On 07/05/2015		Bond Future	1	1,000,000	1,311.23	Client	Buy
Total for I2038 Bond Future					4	4,000,000	2,622.45		
11:56:39	I2050	On 07/05/2015		Bond Future	1	3,000,000	4,237.26	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
11:56:39	I2050	On 07/05/2015			Bond Future	1	3,000,000	0.00	Member	Sell
15:32:14	I2050	On 07/05/2015			Bond Future	1	3,000,000	0.00	Member	Sell
15:32:14	I2050	On 07/05/2015			Bond Future	1	3,000,000	4,237.26	Client	Buy
Total for I2050 Bond Future						4	12,000,000	8,474.52		
8:46:58	R186	On 07/05/2015			Bond Future	1	10,200,000	0.00	Member	Sell
8:46:58	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
8:46:58	R186	On 07/05/2015			Bond Future	1	15,200,000	18,679.56	Member	Buy
9:27:36	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
9:27:36	R186	On 07/05/2015			Bond Future	1	5,000,000	6,165.74	Client	Buy
9:48:09	R186	On 07/05/2015			Bond Future	1	10,000,000	12,277.18	Client	Buy
9:48:09	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00	Member	Sell
10:38:47	R186	On 07/05/2015			Bond Future	1	200,000	0.00	Member	Sell
10:38:47	R186	On 07/05/2015			Bond Future	1	200,000	245.25	Client	Buy
16:52:33	R186	On 07/05/2015			Bond Future	1	17,400,000	21,314.03	Member	Buy
16:52:33	R186	On 07/05/2015			Bond Future	1	17,400,000	0.00	Client	Sell
Total for R186 Bond Future						11	95,600,000	58,681.77		
16:05:55	R2030	On 07/05/2015			Bond Future	1	40,000,000	39,595.82	Member	Buy
16:05:55	R2030	On 06/08/2015			Bond Future	1	40,000,000	0.00	Member	Sell
16:05:55	R2030	On 06/08/2015			Bond Future	1	40,000,000	38,600.00	Member	Buy
16:05:55	R2030	On 07/05/2015			Bond Future	1	40,000,000	0.00	Member	Sell
16:36:42	R2030	On 07/05/2015			Bond Future	1	40,000,000	0.00	Member	Sell
16:36:42	R2030	On 07/05/2015			Bond Future	1	40,000,000	39,599.10	Member	Buy
16:47:45	R2030	On 06/08/2015			Bond Future	1	40,000,000	38,596.79	Member	Buy
16:47:45	R2030	On 06/08/2015			Bond Future	1	40,000,000	0.00	Member	Sell
Total for R2030 Bond Future						8	320,000,000	156,391.71		
11:53:30	R207	On 07/05/2015			Bond Future	1	1,500,000	0.00	Member	Sell
11:53:30	R207	On 07/05/2015			Bond Future	1	1,500,000	1,526.93	Member	Buy
15:31:37	R207	On 07/05/2015			Bond Future	1	1,500,000	0.00	Client	Sell
15:31:37	R207	On 07/05/2015			Bond Future	1	1,500,000	1,526.93	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 R207 Bond Future						4	6,000,000	3,053.85		
11:38:16	R208	On 07/05/2015			Bond Future	1	3,500,000	0.00	Member	Sell
11:38:16	R208	On 07/05/2015			Bond Future	1	3,500,000	3,406.20	Client	Buy
Total for R208 Bond Future						2	7,000,000	3,406.20		
11:36:32	R209	On 07/05/2015			Bond Future	1	12,700,000	10,058.25	Member	Buy
11:36:32	R209	On 07/05/2015			Bond Future	1	30,000,000	0.00	Member	Sell
11:52:56	R209	On 07/05/2015			Bond Future	1	31,400,000	24,876.35	Member	Buy
11:52:56	R209	On 07/05/2015			Bond Future	1	29,900,000	0.00	Member	Sell
11:52:56	R209	On 07/05/2015			Bond Future	1	29,900,000	23,687.99	Member	Buy
11:52:56	R209	On 07/05/2015			Bond Future	1	31,400,000	0.00	Member	Sell
12:03:33	R209	On 07/05/2015			Bond Future	1	29,900,000	23,687.99	Client	Buy
12:03:33	R209	On 07/05/2015			Bond Future	1	29,900,000	0.00	Member	Sell
12:04:06	R209	On 07/05/2015			Bond Future	1	31,400,000	24,876.35	Member	Buy
12:04:06	R209	On 07/05/2015			Bond Future	1	31,400,000	0.00	Client	Sell
15:33:14	R209	On 07/05/2015			Bond Future	1	17,300,000	0.00	Member	Sell
15:33:14	R209	On 07/05/2015			Bond Future	1	17,300,000	13,701.39	Client	Buy
15:33:14	R209	On 07/05/2015			Bond Future	1	12,700,000	0.00	Member	Sell
15:33:14	R209	On 07/05/2015			Bond Future	1	17,300,000	13,701.39	Member	Buy
15:33:14	R209	On 07/05/2015			Bond Future	1	12,700,000	10,058.25	Client	Buy
16:05:55	R209	On 07/05/2015			Bond Future	1	40,000,000	0.00	Member	Sell
16:05:55	R209	On 06/08/2015			Bond Future	1	40,000,000	31,964.78	Member	Buy
16:05:55	R209	On 06/08/2015			Bond Future	1	40,000,000	0.00	Member	Sell
16:05:55	R209	On 07/05/2015			Bond Future	1	40,000,000	31,463.90	Member	Buy
16:17:36	R209	On 07/05/2015			Bond Future	1	40,000,000	31,463.90	Member	Buy
16:17:36	R209	On 07/05/2015			Bond Future	1	40,000,000	0.00	Member	Sell
16:47:45	R209	On 06/08/2015			Bond Future	1	40,000,000	0.00	Member	Sell
16:47:45	R209	On 06/08/2015			Bond Future	1	40,000,000	31,964.78	Member	Buy
Total for R209 Bond Future						23	685,200,000	271,505.34		
7:57:39	R213	On 07/05/2015			Bond Future	1	3,000,000	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
7:57:39	R213	On 07/05/2015			Bond Future	1	3,000,000	2,671.38	Member	Buy
12:07:26	R213	On 06/08/2015			Bond Future	1	27,000,000	0.00	Member	Sell
12:07:26	R213	On 06/08/2015			Bond Future	1	27,000,000	24,474.94	Member	Buy
12:41:25	R213	On 06/08/2015			Bond Future	1	27,000,000	24,474.94	Client	Buy
12:41:25	R213	On 06/08/2015			Bond Future	1	27,000,000	0.00	Member	Sell
14:50:46	R213	On 06/08/2015			Bond Future	1	27,000,000	0.00	Member	Sell
14:50:46	R213	On 06/08/2015			Bond Future	1	27,000,000	24,507.65	Member	Buy
15:10:42	R213	On 06/08/2015			Bond Future	1	27,000,000	24,507.65	Client	Buy
15:10:42	R213	On 06/08/2015			Bond Future	1	27,000,000	0.00	Member	Sell
15:51:37	R213	On 07/05/2015			Bond Future	1	3,000,000	2,671.38	Member	Buy
15:51:37	R213	On 07/05/2015			Bond Future	1	3,000,000	0.00	Client	Sell
Total for R213 Bond Future						12	228,000,000	103,307.94		
11:52:56	R214	On 07/05/2015			Bond Future	1	18,700,000	0.00	Member	Sell
11:52:56	R214	On 07/05/2015			Bond Future	1	12,500,000	10,068.84	Member	Buy
11:52:56	R214	On 07/05/2015			Bond Future	1	18,700,000	15,062.98	Member	Buy
11:52:56	R214	On 07/05/2015			Bond Future	1	12,500,000	0.00	Member	Sell
12:02:18	R214	On 07/05/2015			Bond Future	1	18,700,000	0.00	Member	Sell
12:02:18	R214	On 07/05/2015			Bond Future	1	18,700,000	15,062.98	Client	Buy
12:02:52	R214	On 07/05/2015			Bond Future	1	12,500,000	0.00	Client	Sell
12:02:52	R214	On 07/05/2015			Bond Future	1	12,500,000	10,068.84	Member	Buy
12:37:58	R214	On 06/08/2015			Bond Future	1	25,000,000	20,346.46	Member	Buy
12:37:58	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00	Member	Sell
12:42:04	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00	Client	Sell
12:42:04	R214	On 06/08/2015			Bond Future	1	25,000,000	20,335.60	Member	Buy
14:50:46	R214	On 06/08/2015			Bond Future	1	25,000,000	20,379.25	Member	Buy
14:50:46	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00	Member	Sell
15:11:55	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00	Client	Sell
15:11:55	R214	On 06/08/2015			Bond Future	1	25,000,000	20,368.36	Member	Buy
Total for R214 Bond Future						16	324,800,000	131,693.32		
Grand Total for all Instruments						88	1,682,640,000	749,038.60		