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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/02/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
15:19:00	ALBI	On 07/05/2015		Index Future	1	410,000	207,765.45 Client	Buy
15:19:00	ALBI	On 07/05/2015		Index Future	1	410,000	0.00 Member	Sell
17:06:23	ALBI	On 07/05/2015		Index Future	1	410,000	0.00 Client	Sell
17:06:23	ALBI	On 07/05/2015		Index Future	1	410,000	207,724.45 Member	Buy
Total for ALBI Index Future					4	1,640,000	415,489.90	
9:45:32	R186	On 07/05/2015		Bond Future	1	2,000,000	2,524.79 Member	Buy
9:45:32	R186	On 07/05/2015		Bond Future	1	2,000,000	0.00 Client	Sell
12:22:42	R186	On 07/05/2015		Bond Future	1	404,600,000	0.00 Member	Sell
12:22:42	R186	On 07/05/2015		Bond Future	1	106,200,000	135,147.37 Member	Buy
13:00:11	R186	On 07/05/2015		Bond Future	1	100,000	127.16 Member	Buy
13:00:11	R186	On 07/05/2015		Bond Future	1	100,000	0.00 Member	Sell
13:16:26	R186	On 07/05/2015		Bond Future	1	100,000	127.16 Client	Buy
13:16:26	R186	On 07/05/2015		Bond Future	1	100,000	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
13:38:54	R186	On 07/05/2015			Bond Future	1	57,700,000	0.00	Member	Sell
13:38:54	R186	On 07/05/2015			Bond Future	1	24,900,000	0.00	Member	Sell
13:38:54	R186	On 07/05/2015			Bond Future	1	23,200,000	0.00	Member	Sell
13:38:54	R186	On 07/05/2015			Bond Future	1	106,200,000	135,147.37	Client	Buy
13:38:54	R186	On 07/05/2015			Bond Future	1	23,200,000	29,523.72	Client	Buy
13:38:54	R186	On 07/05/2015			Bond Future	1	23,800,000	30,287.26	Client	Buy
13:38:54	R186	On 07/05/2015			Bond Future	1	24,900,000	31,687.10	Client	Buy
13:38:54	R186	On 07/05/2015			Bond Future	1	14,600,000	18,579.58	Member	Buy
13:38:54	R186	On 07/05/2015			Bond Future	1	48,000,000	0.00	Member	Sell
13:38:54	R186	On 07/05/2015			Bond Future	1	14,600,000	0.00	Member	Sell
13:38:54	R186	On 07/05/2015			Bond Future	1	48,000,000	61,083.56	Member	Buy
13:38:54	R186	On 07/05/2015			Bond Future	1	106,200,000	135,147.37	Member	Buy
13:38:54	R186	On 07/05/2015			Bond Future	1	57,700,000	73,427.53	Member	Buy
13:38:54	R186	On 07/05/2015			Bond Future	1	23,800,000	30,287.26	Member	Buy
13:38:54	R186	On 07/05/2015			Bond Future	1	57,700,000	73,427.53	Client	Buy
13:38:54	R186	On 07/05/2015			Bond Future	1	23,800,000	0.00	Member	Sell
13:38:54	R186	On 07/05/2015			Bond Future	1	106,200,000	135,147.37	Client	Buy
13:38:54	R186	On 07/05/2015			Bond Future	1	48,000,000	61,083.56	Client	Buy
13:38:54	R186	On 07/05/2015			Bond Future	1	14,600,000	18,579.58	Client	Buy
13:38:54	R186	On 07/05/2015			Bond Future	1	106,200,000	0.00	Member	Sell
13:38:54	R186	On 07/05/2015			Bond Future	1	106,200,000	0.00	Member	Sell
13:38:54	R186	On 07/05/2015			Bond Future	1	24,900,000	31,687.10	Member	Buy
13:38:54	R186	On 07/05/2015			Bond Future	1	23,200,000	29,523.72	Member	Buy
14:54:58	R186	On 07/05/2015			Bond Future	1	7,000,000	8,878.42	Member	Buy
14:54:58	R186	On 07/05/2015			Bond Future	1	7,000,000	0.00	Member	Sell
15:02:12	R186	On 07/05/2015			Bond Future	1	7,000,000	8,878.42	Member	Buy
15:02:12	R186	On 07/05/2015			Bond Future	1	7,000,000	0.00	Client	Sell
16:27:33	R186	On 07/05/2015			Bond Future	1	2,600,000	3,274.31	Member	Buy
16:27:33	R186	On 07/05/2015			Bond Future	1	2,600,000	0.00	Member	Sell
16:27:33	R186	On 07/05/2015			Bond Future	1	2,600,000	3,274.31	Member	Buy
16:27:33	R186	On 07/05/2015			Bond Future	1	2,600,000	0.00	Member	Sell
16:46:24	R186	On 07/05/2015	7.40	Put	Bond Future	1	1,800,000	0.52	Member	Buy
16:46:24	R186	On 07/05/2015	7.40	Put	Bond Future	1	1,800,000	0.00	Member	Sell
16:46:24	R186	On 07/05/2015	7.40	Put	Bond Future	1	1,800,000	0.00	Member	Sell
16:46:24	R186	On 07/05/2015	7.40	Put	Bond Future	1	1,800,000	0.52	Member	Buy
17:11:02	R186	On 07/05/2015			Bond Future	1	2,600,000	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
17:11:02	R186	On 07/05/2015			Bond Future	1	2,600,000	3,274.31	Member	Buy
17:11:20	R186	On 07/05/2015			Bond Future	1	2,600,000	0.00	Member	Sell
17:11:20	R186	On 07/05/2015			Bond Future	1	2,600,000	3,274.31	Client	Buy
17:13:46	R186	On 07/05/2015	7.45	Put	Bond Future	1	1,800,000	0.47	Member	Buy
17:13:46	R186	On 07/05/2015	7.50	Put	Bond Future	1	1,800,000	0.00	Member	Sell
17:13:46	R186	On 07/05/2015	7.45	Put	Bond Future	1	1,800,000	0.00	Member	Sell
17:13:46	R186	On 07/05/2015	7.45	Put	Bond Future	1	1,800,000	0.00	Member	Sell
17:13:46	R186	On 07/05/2015	7.45	Put	Bond Future	1	1,800,000	0.47	Member	Buy
17:13:46	R186	On 07/05/2015	7.50	Put	Bond Future	1	1,800,000	0.42	Member	Buy
17:19:29	R186	On 07/05/2015	7.50	Call	Bond Future	1	1,800,000	0.42	Member	Buy
17:19:29	R186	On 07/05/2015	7.50	Call	Bond Future	1	1,800,000	0.00	Member	Sell
17:20:29	R186	On 07/05/2015	7.40	Put	Bond Future	1	1,800,000	0.00	Client	Sell
17:20:29	R186	On 07/05/2015	7.40	Put	Bond Future	1	1,800,000	0.52	Member	Buy
17:20:46	R186	On 07/05/2015	7.40	Put	Bond Future	1	1,800,000	0.00	Member	Sell
17:20:46	R186	On 07/05/2015	7.40	Put	Bond Future	1	1,800,000	0.52	Client	Buy
17:22:09	R186	On 07/05/2015	7.45	Put	Bond Future	1	1,800,000	0.47	Member	Buy
17:22:09	R186	On 07/05/2015	7.45	Put	Bond Future	1	1,800,000	0.00	Client	Sell
17:22:32	R186	On 07/05/2015	7.45	Put	Bond Future	1	1,800,000	0.00	Member	Sell
17:22:32	R186	On 07/05/2015	7.45	Put	Bond Future	1	1,800,000	0.47	Client	Buy
17:25:06	R186	On 07/05/2015	7.50	Put	Bond Future	1	1,800,000	0.42	Member	Buy
17:25:06	R186	On 07/05/2015	7.50	Call	Bond Future	1	1,800,000	0.00	Member	Sell
17:25:06	R186	On 07/05/2015	7.50	Call	Bond Future	1	1,800,000	0.42	Member	Buy
17:25:06	R186	On 07/05/2015	7.50	Put	Bond Future	1	1,800,000	0.00	Member	Sell
17:27:14	R186	On 07/05/2015	7.50	Put	Bond Future	1	1,800,000	0.42	Member	Buy
17:27:14	R186	On 07/05/2015	7.50	Put	Bond Future	1	1,800,000	0.00	Client	Sell
17:29:04	R186	On 07/05/2015	7.50	Put	Bond Future	1	1,800,000	0.00	Member	Sell
17:29:04	R186	On 07/05/2015	7.50	Put	Bond Future	1	1,800,000	0.42	Client	Buy
Total for R186 Bond Future						71	1,722,000,000	1,063,406.63		
14:54:58	R2023	On 07/05/2015			Bond Future	1	8,700,000	9,065.32	Member	Buy
14:54:58	R2023	On 07/05/2015			Bond Future	1	8,700,000	0.00	Member	Sell
15:01:58	R2023	On 07/05/2015			Bond Future	1	8,700,000	0.00	Client	Sell
15:01:58	R2023	On 07/05/2015			Bond Future	1	8,700,000	9,065.32	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 R2023 Bond Future						4	34,800,000	18,130.64		
16:27:33	R2044	On 07/05/2015			Bond Future	1	400,000	0.00	Member	Sell
16:27:33	R2044	On 07/05/2015			Bond Future	1	400,000	429.12	Member	Buy
16:59:46	R2044	On 07/05/2015			Bond Future	1	400,000	429.12	Member	Buy
16:59:46	R2044	On 07/05/2015			Bond Future	1	400,000	0.00	Member	Sell
17:09:35	R2044	On 07/05/2015			Bond Future	1	400,000	429.12	Member	Buy
17:09:35	R2044	On 07/05/2015			Bond Future	1	400,000	0.00	Client	Sell
17:10:01	R2044	On 07/05/2015			Bond Future	1	400,000	0.00	Member	Sell
17:10:01	R2044	On 07/05/2015			Bond Future	1	400,000	429.12	Client	Buy
Total for R2044 Bond Future						8	3,200,000	1,716.48		
16:27:33	R207	On 07/05/2015			Bond Future	1	5,100,000	0.00	Member	Sell
16:27:33	R207	On 07/05/2015			Bond Future	1	5,100,000	0.00	Member	Sell
16:27:33	R207	On 07/05/2015			Bond Future	1	5,100,000	5,263.36	Member	Buy
16:27:33	R207	On 07/05/2015			Bond Future	1	5,100,000	5,263.36	Member	Buy
17:08:23	R207	On 07/05/2015			Bond Future	1	5,100,000	5,263.36	Member	Buy
17:08:23	R207	On 07/05/2015			Bond Future	1	5,100,000	5,263.36	Member	Buy
17:08:23	R207	On 07/05/2015			Bond Future	1	5,100,000	0.00	Member	Sell
17:08:23	R207	On 07/05/2015			Bond Future	1	5,100,000	0.00	Member	Sell
17:16:08	R207	On 07/05/2015			Bond Future	1	5,100,000	5,263.36	Member	Buy
17:16:08	R207	On 07/05/2015			Bond Future	1	5,100,000	0.00	Client	Sell
17:16:23	R207	On 07/05/2015			Bond Future	1	5,100,000	5,263.36	Client	Buy
17:16:23	R207	On 07/05/2015			Bond Future	1	5,100,000	0.00	Member	Sell
Total for R207 Bond Future						12	61,200,000	31,580.15		
16:27:33	R208	On 07/05/2015			Bond Future	1	3,100,000	0.00	Member	Sell
16:27:33	R208	On 07/05/2015			Bond Future	1	3,100,000	0.00	Member	Sell
16:27:33	R208	On 07/05/2015			Bond Future	1	3,100,000	3,065.35	Member	Buy
16:27:33	R208	On 07/05/2015			Bond Future	1	3,100,000	3,065.35	Member	Buy
17:02:50	R208	On 07/05/2015			Bond Future	1	3,100,000	0.00	Client	Sell
17:02:50	R208	On 07/05/2015			Bond Future	1	3,100,000	3,065.35	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
17:11:36	R208	On 07/05/2015			Bond Future	1	3,100,000	3,065.35 Member	Buy
17:11:36	R208	On 07/05/2015			Bond Future	1	3,100,000	3,065.35 Member	Buy
17:11:36	R208	On 07/05/2015			Bond Future	1	3,100,000	0.00 Member	Sell
17:11:36	R208	On 07/05/2015			Bond Future	1	3,100,000	0.00 Member	Sell
17:32:01	R208	On 07/05/2015			Bond Future	1	3,100,000	3,065.35 Client	Buy
17:32:01	R208	On 07/05/2015			Bond Future	1	3,100,000	0.00 Member	Sell
Total for R208 Bond Future						12	37,200,000	18,392.09	
14:16:02	R209	On 07/05/2015			Bond Future	1	5,000,000	0.00 Member	Sell
14:16:02	R209	On 07/05/2015			Bond Future	1	2,600,000	2,137.59 Member	Buy
14:53:45	R209	On 07/05/2015			Bond Future	1	400,000	328.86 Member	Buy
14:53:45	R209	On 07/05/2015			Bond Future	1	2,000,000	1,644.30 Member	Buy
14:53:45	R209	On 07/05/2015			Bond Future	1	2,000,000	0.00 Member	Sell
14:53:45	R209	On 07/05/2015			Bond Future	1	400,000	0.00 Member	Sell
14:53:45	R209	On 07/05/2015			Bond Future	1	400,000	328.86 Client	Buy
14:53:45	R209	On 07/05/2015			Bond Future	1	2,600,000	0.00 Member	Sell
14:53:45	R209	On 07/05/2015			Bond Future	1	2,000,000	1,644.30 Client	Buy
14:53:45	R209	On 07/05/2015			Bond Future	1	2,600,000	2,137.59 Client	Buy
Total for R209 Bond Future						10	20,000,000	8,221.50	
Grand Total for all Instruments						121	1,880,040,000	1,556,937.40	