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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/04/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
18:01:39	JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	1	100,000,000	0.00	Client	Sell
18:01:39	JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	1	100,000,000	23,472.50	Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					2	200,000,000	23,472.50		
13:07:17	R186	On 07/05/2015		Bond Future	1	25,000,000	31,149.14	Member	Buy
13:07:17	R186	On 07/05/2015		Bond Future	1	25,000,000	0.00	Member	Sell
13:17:58	R186	On 07/05/2015		Bond Future	1	25,000,000	31,159.96	Client	Buy
13:17:58	R186	On 07/05/2015		Bond Future	1	25,000,000	0.00	Member	Sell
15:28:21	R186	On 07/05/2015		Bond Future	1	2,000,000	0.00	Member	Sell
15:28:21	R186	On 07/05/2015		Bond Future	1	2,000,000	2,494.61	Client	Buy
15:46:38	R186	On 06/08/2015		Bond Future	1	400,000	484.93	Member	Buy
15:46:38	R186	On 06/08/2015		Bond Future	1	85,000,000	0.00	Member	Sell
16:07:23	R186	On 06/08/2015		Bond Future	1	5,800,000	7,031.42	Client	Buy
16:07:23	R186	On 06/08/2015		Bond Future	1	3,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
16:07:23	R186	On 06/08/2015			Bond Future	1	6,400,000	0.00 Member	Sell
16:07:23	R186	On 06/08/2015			Bond Future	1	4,500,000	0.00 Member	Sell
16:07:23	R186	On 06/08/2015			Bond Future	1	4,700,000	5,697.88 Client	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	6,900,000	0.00 Member	Sell
16:07:23	R186	On 06/08/2015			Bond Future	1	9,200,000	11,153.29 Client	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	6,400,000	7,758.81 Client	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	5,800,000	0.00 Member	Sell
16:07:23	R186	On 06/08/2015			Bond Future	1	1,300,000	0.00 Member	Sell
16:07:23	R186	On 06/08/2015			Bond Future	1	800,000	969.85 Client	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	6,500,000	7,880.04 Client	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	4,500,000	5,455.41 Client	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	1,300,000	1,576.01 Client	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	2,900,000	0.00 Member	Sell
16:07:23	R186	On 06/08/2015			Bond Future	1	6,900,000	8,364.97 Member	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	6,500,000	7,880.04 Member	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	6,500,000	0.00 Member	Sell
16:07:23	R186	On 06/08/2015			Bond Future	1	22,400,000	27,155.84 Client	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	2,600,000	3,152.02 Client	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	800,000	0.00 Member	Sell
16:07:23	R186	On 06/08/2015			Bond Future	1	2,900,000	3,515.71 Member	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	4,500,000	5,455.41 Member	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	3,400,000	4,121.87 Member	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	6,400,000	7,758.81 Member	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	5,800,000	7,031.42 Member	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	4,700,000	5,697.88 Member	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	1,300,000	1,576.01 Member	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	900,000	1,091.08 Member	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	3,000,000	3,636.94 Member	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	3,000,000	3,636.94 Client	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	2,900,000	3,515.71 Member	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	2,900,000	0.00 Member	Sell
16:07:23	R186	On 06/08/2015			Bond Future	1	400,000	484.93 Client	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	900,000	0.00 Member	Sell
16:07:23	R186	On 06/08/2015			Bond Future	1	800,000	969.85 Member	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	400,000	484.93 Member	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	2,600,000	3,152.02 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
16:07:23	R186	On 06/08/2015			Bond Future	1	2,600,000	0.00	Member	Sell
16:07:23	R186	On 06/08/2015			Bond Future	1	22,400,000	27,155.84	Member	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	22,400,000	0.00	Member	Sell
16:07:23	R186	On 06/08/2015			Bond Future	1	9,200,000	11,153.29	Member	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	2,900,000	3,515.71	Client	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	400,000	484.93	Client	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	3,400,000	4,121.87	Client	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	9,200,000	0.00	Member	Sell
16:07:23	R186	On 06/08/2015			Bond Future	1	3,400,000	0.00	Member	Sell
16:07:23	R186	On 06/08/2015			Bond Future	1	400,000	0.00	Member	Sell
16:07:23	R186	On 06/08/2015			Bond Future	1	2,900,000	3,515.71	Client	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	900,000	1,091.08	Client	Buy
16:07:23	R186	On 06/08/2015			Bond Future	1	400,000	0.00	Member	Sell
16:07:23	R186	On 06/08/2015			Bond Future	1	4,700,000	0.00	Member	Sell
16:07:23	R186	On 06/08/2015			Bond Future	1	6,900,000	8,364.97	Client	Buy
Total for R186 Bond Future						61	444,000,000	270,897.13		
15:57:37	R2023	On 07/05/2015			Bond Future	1	3,000,000	0.00	Member	Sell
15:57:37	R2023	On 07/05/2015			Bond Future	1	3,000,000	3,079.93	Client	Buy
Total for R2023 Bond Future						2	6,000,000	3,079.93		
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	23,000,000	0.56	Client	Buy
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	8,000,000	0.00	Member	Sell
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	25,400,000	0.00	Member	Sell
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	3,800,000	0.00	Member	Sell
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	41,000,000	0.99	Client	Buy
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	2,600,000	0.08	Client	Buy
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	5,500,000	0.00	Member	Sell
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	3,800,000	0.09	Client	Buy
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	5,500,000	0.13	Client	Buy
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	127,900,000	3.10	Client	Buy
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	8,000,000	0.19	Client	Buy
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	23,000,000	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
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	22,000,000	0.53	Client	Buy
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	72,800,000	0.00	Member	Sell
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	8,400,000	0.00	Member	Sell
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	72,700,000	0.00	Member	Sell
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	72,700,000	1.76	Client	Buy
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	8,400,000	0.20	Client	Buy
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	19,000,000	0.00	Member	Sell
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	19,000,000	0.46	Client	Buy
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	72,800,000	1.76	Client	Buy
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	16,700,000	0.40	Client	Buy
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	9,700,000	0.23	Client	Buy
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	4,400,000	0.11	Client	Buy
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	9,700,000	0.00	Member	Sell
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	22,000,000	0.00	Member	Sell
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	2,600,000	0.00	Member	Sell
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	37,100,000	0.90	Client	Buy
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	4,400,000	0.00	Member	Sell
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	16,700,000	0.00	Member	Sell
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	37,100,000	0.00	Member	Sell
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	25,400,000	0.61	Client	Buy
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	41,000,000	0.00	Member	Sell
8:00:39	R203	On 07/05/2015	7.84	Put	Bond Future	1	127,900,000	0.00	Member	Sell
Total for R203 Bond Future						34	1,000,000,000	12.11		
13:07:17	R204	On 07/05/2015			Bond Future	1	67,000,000	0.00	Member	Sell
13:07:17	R204	On 07/05/2015			Bond Future	1	67,000,000	70,898.13	Member	Buy
13:18:25	R204	On 07/05/2015			Bond Future	1	67,000,000	0.00	Client	Sell
13:18:25	R204	On 07/05/2015			Bond Future	1	67,000,000	70,898.13	Member	Buy
Total for R204 Bond Future						4	268,000,000	141,796.25		
15:57:37	R2048	On 07/05/2015			Bond Future	1	3,000,000	3,160.61	Client	Buy
15:57:37	R2048	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 Trade R(000's)Type	Buy/ Sell
Total for R2048 Bond Future						2	6,000,000	3,160.61	
15:57:36	R207	On 07/05/2015			Bond Future	1	5,000,000	5,110.46 Member	Buy
15:57:36	R207	On 07/05/2015			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R207 Bond Future						2	10,000,000	5,110.46	
15:57:36	R209	On 07/05/2015			Bond Future	1	3,000,000	2,408.80 Member	Buy
15:57:36	R209	On 07/05/2015			Bond Future	1	3,000,000	0.00 Client	Sell
Total for R209 Bond Future						2	6,000,000	2,408.80	
Grand Total for all Instruments						109	1,940,000,000	449,937.80	