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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/01/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:38:44	ALBI	On 05/02/2015		Index Future	1	40,000	0.00	Member	Sell
9:38:44	ALBI	On 05/02/2015		Index Future	1	40,000	19,926.04	Member	Buy
10:53:00	ALBI	On 05/02/2015		Index Future	1	40,000	19,912.84	Member	Buy
10:53:00	ALBI	On 05/02/2015		Index Future	1	40,000	0.00	Client	Sell
Total for ALBI Index Future					4	160,000	39,838.88		
15:37:38	ILBI	On 05/02/2015		Index Future	1	20,000	0.00	Client	Sell
15:37:38	ILBI	On 05/02/2015		Index Future	1	20,000	12,199.86	Member	Buy
16:07:43	ILBI	On 05/02/2015		Index Future	1	20,000	12,199.86	Client	Buy
16:07:43	ILBI	On 05/02/2015		Index Future	1	20,000	0.00	Member	Sell
Total for ILBI Index Future					4	80,000	24,399.72		
9:43:36	R186	On 05/02/2015		Bond Future	1	25,000,000	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
9:43:36	R186	On 05/02/2015			Bond Future	1	25,000,000	31,136.62	Member	Buy
9:45:04	R186	On 05/02/2015			Bond Future	1	25,000,000	0.00	Member	Sell
9:45:04	R186	On 05/02/2015			Bond Future	1	25,000,000	31,138.86	Member	Buy
10:12:29	R186	On 05/02/2015			Bond Future	1	200,000	0.00	Member	Sell
10:12:29	R186	On 05/02/2015			Bond Future	1	200,000	249.73	Member	Buy
10:14:58	R186	On 05/02/2015			Bond Future	1	200,000	249.73	Client	Buy
10:14:58	R186	On 05/02/2015			Bond Future	1	200,000	0.00	Member	Sell
11:25:30	R186	On 05/02/2015			Bond Future	1	400,000	0.00	Member	Sell
11:25:30	R186	On 05/02/2015			Bond Future	1	15,000,000	18,482.96	Member	Buy
12:49:52	R186	On 05/02/2015			Bond Future	1	10,000,000	0.00	Client	Sell
12:49:52	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00	Client	Sell
12:49:52	R186	On 05/02/2015			Bond Future	1	2,500,000	3,080.49	Member	Buy
12:49:52	R186	On 05/02/2015			Bond Future	1	10,000,000	12,321.98	Member	Buy
12:49:52	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00	Member	Sell
12:49:52	R186	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell
12:49:53	R186	On 05/02/2015			Bond Future	1	100,000	0.00	Member	Sell
12:49:53	R186	On 05/02/2015			Bond Future	1	100,000	123.22	Member	Buy
12:49:53	R186	On 05/02/2015			Bond Future	1	400,000	0.00	Member	Sell
12:49:53	R186	On 05/02/2015			Bond Future	1	400,000	492.88	Member	Buy
12:49:53	R186	On 05/02/2015			Bond Future	1	100,000	0.00	Client	Sell
12:49:53	R186	On 05/02/2015			Bond Future	1	400,000	0.00	Client	Sell
12:49:53	R186	On 05/02/2015			Bond Future	1	1,600,000	0.00	Client	Sell
12:49:53	R186	On 05/02/2015			Bond Future	1	1,600,000	1,971.52	Member	Buy
12:49:53	R186	On 05/02/2015			Bond Future	1	1,600,000	0.00	Member	Sell
12:49:53	R186	On 05/02/2015			Bond Future	1	400,000	492.88	Member	Buy
12:49:53	R186	On 05/02/2015			Bond Future	1	400,000	0.00	Client	Sell
14:00:19	R186	On 05/02/2015			Bond Future	1	5,000,000	0.00	Member	Sell
14:00:19	R186	On 05/02/2015			Bond Future	1	5,000,000	6,201.45	Member	Buy
17:16:58	R186	On 05/02/2015			Bond Future	1	600,000	0.00	Member	Sell
17:16:58	R186	On 05/02/2015			Bond Future	1	14,100,000	17,482.51	Member	Buy
17:22:33	R186	On 05/02/2015			Bond Future	1	4,200,000	5,207.56	Member	Buy
17:22:33	R186	On 05/02/2015			Bond Future	1	900,000	1,115.91	Member	Buy
17:22:33	R186	On 05/02/2015			Bond Future	1	3,100,000	0.00	Member	Sell
17:22:33	R186	On 05/02/2015			Bond Future	1	4,400,000	0.00	Member	Sell
17:22:33	R186	On 05/02/2015			Bond Future	1	900,000	0.00	Member	Sell
17:22:33	R186	On 05/02/2015			Bond Future	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
17:22:33	R186	On 05/02/2015			Bond Future	1	300,000	0.00	Member	Sell
17:22:33	R186	On 05/02/2015			Bond Future	1	4,200,000	0.00	Member	Sell
17:22:33	R186	On 05/02/2015			Bond Future	1	3,100,000	3,843.67	Member	Buy
17:22:33	R186	On 05/02/2015			Bond Future	1	3,100,000	0.00	Client	Sell
17:22:33	R186	On 05/02/2015			Bond Future	1	600,000	743.94	Member	Buy
17:22:33	R186	On 05/02/2015			Bond Future	1	4,400,000	0.00	Client	Sell
17:22:33	R186	On 05/02/2015			Bond Future	1	600,000	0.00	Client	Sell
17:22:33	R186	On 05/02/2015			Bond Future	1	4,400,000	5,455.54	Member	Buy
17:22:33	R186	On 05/02/2015			Bond Future	1	600,000	743.94	Member	Buy
17:22:33	R186	On 05/02/2015			Bond Future	1	600,000	0.00	Client	Sell
17:22:33	R186	On 05/02/2015			Bond Future	1	900,000	0.00	Client	Sell
17:22:33	R186	On 05/02/2015			Bond Future	1	300,000	371.97	Member	Buy
17:22:33	R186	On 05/02/2015			Bond Future	1	4,200,000	0.00	Client	Sell
17:22:33	R186	On 05/02/2015			Bond Future	1	300,000	0.00	Client	Sell
17:33:29	R186	On 05/02/2015			Bond Future	1	23,700,000	0.00	Client	Sell
17:33:29	R186	On 05/02/2015			Bond Future	1	1,500,000	1,870.72	Member	Buy
17:33:29	R186	On 05/02/2015			Bond Future	1	1,500,000	0.00	Client	Sell
17:33:29	R186	On 05/02/2015			Bond Future	1	23,700,000	29,557.34	Member	Buy
17:33:32	R186	On 05/02/2015			Bond Future	1	1,400,000	0.00	Member	Sell
17:33:32	R186	On 05/02/2015			Bond Future	1	31,200,000	38,682.05	Member	Buy
17:42:25	R186	On 05/02/2015			Bond Future	1	1,000,000	0.00	Client	Sell
17:42:25	R186	On 05/02/2015			Bond Future	1	1,400,000	1,735.73	Member	Buy
17:42:25	R186	On 05/02/2015			Bond Future	1	800,000	991.85	Member	Buy
17:42:25	R186	On 05/02/2015			Bond Future	1	7,000,000	0.00	Client	Sell
17:42:25	R186	On 05/02/2015			Bond Future	1	7,000,000	0.00	Member	Sell
17:42:25	R186	On 05/02/2015			Bond Future	1	7,000,000	8,678.66	Member	Buy
17:42:25	R186	On 05/02/2015			Bond Future	1	1,000,000	0.00	Member	Sell
17:42:25	R186	On 05/02/2015			Bond Future	1	9,600,000	0.00	Member	Sell
17:42:25	R186	On 05/02/2015			Bond Future	1	10,100,000	0.00	Member	Sell
17:42:25	R186	On 05/02/2015			Bond Future	1	1,300,000	0.00	Member	Sell
17:42:25	R186	On 05/02/2015			Bond Future	1	800,000	0.00	Member	Sell
17:42:25	R186	On 05/02/2015			Bond Future	1	1,400,000	0.00	Client	Sell
17:42:25	R186	On 05/02/2015			Bond Future	1	10,100,000	0.00	Client	Sell
17:42:25	R186	On 05/02/2015			Bond Future	1	9,600,000	11,902.17	Member	Buy
17:42:25	R186	On 05/02/2015			Bond Future	1	1,300,000	1,611.75	Member	Buy
17:42:25	R186	On 05/02/2015			Bond Future	1	9,600,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
17:42:25	R186	On 05/02/2015			Bond Future	1	1,300,000	0.00	Client	Sell
17:42:25	R186	On 05/02/2015			Bond Future	1	800,000	0.00	Client	Sell
17:42:25	R186	On 05/02/2015			Bond Future	1	10,100,000	12,522.07	Member	Buy
17:42:25	R186	On 05/02/2015			Bond Future	1	1,000,000	1,239.81	Member	Buy
Total for R186 Bond Future						77	402,400,000	249,699.49		
9:53:47	R2023	On 05/02/2015			Bond Future	1	200,000,000	0.00	Member	Sell
9:53:47	R2023	On 05/02/2015			Bond Future	1	200,000,000	213,121.32	Member	Buy
16:05:07	R2023	On 05/02/2015			Bond Future	1	200,000,000	0.00	Member	Sell
16:05:07	R2023	On 05/02/2015			Bond Future	1	200,000,000	213,121.32	Client	Buy
Total for R2023 Bond Future						4	800,000,000	426,242.64		
17:33:29	R2030	On 05/02/2015			Bond Future	1	26,000,000	0.00	Client	Sell
17:33:29	R2030	On 05/02/2015			Bond Future	1	900,000	901.51	Member	Buy
17:33:29	R2030	On 05/02/2015			Bond Future	1	22,400,000	0.00	Client	Sell
17:33:29	R2030	On 05/02/2015			Bond Future	1	13,100,000	13,121.94	Member	Buy
17:33:29	R2030	On 05/02/2015			Bond Future	1	22,400,000	22,437.51	Member	Buy
17:33:29	R2030	On 05/02/2015			Bond Future	1	200,000	200.33	Member	Buy
17:33:29	R2030	On 05/02/2015			Bond Future	1	900,000	0.00	Client	Sell
17:33:29	R2030	On 05/02/2015			Bond Future	1	26,000,000	26,043.54	Member	Buy
17:33:29	R2030	On 05/02/2015			Bond Future	1	200,000	200.33	Member	Buy
17:33:29	R2030	On 05/02/2015			Bond Future	1	200,000	0.00	Client	Sell
17:33:29	R2030	On 05/02/2015			Bond Future	1	13,100,000	0.00	Client	Sell
17:33:29	R2030	On 05/02/2015			Bond Future	1	200,000	0.00	Client	Sell
17:33:30	R2030	On 05/02/2015			Bond Future	1	14,800,000	14,824.78	Member	Buy
17:33:30	R2030	On 05/02/2015			Bond Future	1	100,000	0.00	Client	Sell
17:33:30	R2030	On 05/02/2015			Bond Future	1	800,000	801.34	Member	Buy
17:33:30	R2030	On 05/02/2015			Bond Future	1	17,300,000	0.00	Client	Sell
17:33:30	R2030	On 05/02/2015			Bond Future	1	800,000	0.00	Client	Sell
17:33:30	R2030	On 05/02/2015			Bond Future	1	200,000	200.33	Member	Buy
17:33:30	R2030	On 05/02/2015			Bond Future	1	100,000	100.17	Member	Buy
17:33:30	R2030	On 05/02/2015			Bond Future	1	4,000,000	0.00	Client	Sell
17:33:30	R2030	On 05/02/2015			Bond Future	1	4,000,000	4,006.70	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
17:33:30	R2030	On 05/02/2015			Bond Future	1	200,000	0.00	Client	Sell
17:33:30	R2030	On 05/02/2015			Bond Future	1	17,300,000	17,328.97	Member	Buy
17:33:30	R2030	On 05/02/2015			Bond Future	1	14,800,000	0.00	Client	Sell
Total for R2030 Bond Future						24	200,000,000	100,167.45		
12:33:03	R2037	On 05/02/2015			Bond Future	1	100,000	102.94	Client	Buy
12:33:03	R2037	On 05/02/2015			Bond Future	1	100,000	0.00	Member	Sell
17:33:30	R2037	On 05/02/2015			Bond Future	1	1,500,000	1,538.86	Member	Buy
17:33:30	R2037	On 05/02/2015			Bond Future	1	23,800,000	24,416.53	Member	Buy
17:33:30	R2037	On 05/02/2015			Bond Future	1	49,200,000	0.00	Client	Sell
17:33:30	R2037	On 05/02/2015			Bond Future	1	200,000	205.18	Member	Buy
17:33:30	R2037	On 05/02/2015			Bond Future	1	2,600,000	0.00	Client	Sell
17:33:30	R2037	On 05/02/2015			Bond Future	1	1,500,000	0.00	Client	Sell
17:33:30	R2037	On 05/02/2015			Bond Future	1	9,200,000	9,438.32	Member	Buy
17:33:30	R2037	On 05/02/2015			Bond Future	1	40,700,000	0.00	Client	Sell
17:33:30	R2037	On 05/02/2015			Bond Future	1	40,700,000	41,754.31	Member	Buy
17:33:30	R2037	On 05/02/2015			Bond Future	1	49,200,000	50,474.50	Member	Buy
17:33:30	R2037	On 05/02/2015			Bond Future	1	2,600,000	2,667.35	Member	Buy
17:33:30	R2037	On 05/02/2015			Bond Future	1	23,800,000	0.00	Client	Sell
17:33:30	R2037	On 05/02/2015			Bond Future	1	11,000,000	11,284.95	Member	Buy
17:33:30	R2037	On 05/02/2015			Bond Future	1	9,200,000	0.00	Client	Sell
17:33:30	R2037	On 05/02/2015			Bond Future	1	11,000,000	0.00	Client	Sell
17:33:30	R2037	On 05/02/2015			Bond Future	1	200,000	0.00	Client	Sell
17:33:31	R2037	On 05/02/2015			Bond Future	1	1,400,000	1,436.27	Member	Buy
17:33:31	R2037	On 05/02/2015			Bond Future	1	1,400,000	0.00	Client	Sell
17:33:31	R2037	On 05/02/2015			Bond Future	1	200,000	0.00	Client	Sell
17:33:31	R2037	On 05/02/2015			Bond Future	1	200,000	205.18	Member	Buy
Total for R2037 Bond Future						22	279,800,000	143,524.39		
17:33:31	R2048	On 05/02/2015			Bond Future	1	1,500,000	0.00	Client	Sell
17:33:31	R2048	On 05/02/2015			Bond Future	1	44,000,000	47,547.88	Member	Buy
17:33:31	R2048	On 05/02/2015			Bond Future	1	44,000,000	0.00	Client	Sell
17:33:31	R2048	On 05/02/2015			Bond Future	1	1,500,000	1,620.95	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value	Trade R(000's) Type	Buy/ Sell
17:33:32	R2048	On 05/02/2015			Bond Future	1	1,700,000	1,837.08	Member	Buy
17:33:32	R2048	On 05/02/2015			Bond Future	1	25,900,000	27,988.41	Member	Buy
17:33:32	R2048	On 05/02/2015			Bond Future	1	56,300,000	0.00	Client	Sell
17:33:32	R2048	On 05/02/2015			Bond Future	1	8,600,000	9,293.45	Member	Buy
17:33:32	R2048	On 05/02/2015			Bond Future	1	2,300,000	0.00	Client	Sell
17:33:32	R2048	On 05/02/2015			Bond Future	1	9,600,000	10,374.08	Member	Buy
17:33:32	R2048	On 05/02/2015			Bond Future	1	1,700,000	0.00	Client	Sell
17:33:32	R2048	On 05/02/2015			Bond Future	1	9,600,000	0.00	Client	Sell
17:33:32	R2048	On 05/02/2015			Bond Future	1	25,900,000	0.00	Client	Sell
17:33:32	R2048	On 05/02/2015			Bond Future	1	2,300,000	2,485.46	Member	Buy
17:33:32	R2048	On 05/02/2015			Bond Future	1	100,000	108.06	Member	Buy
17:33:32	R2048	On 05/02/2015			Bond Future	1	56,300,000	60,839.67	Member	Buy
17:33:32	R2048	On 05/02/2015			Bond Future	1	8,600,000	0.00	Client	Sell
17:33:32	R2048	On 05/02/2015			Bond Future	1	100,000	0.00	Client	Sell
Total for R2048 Bond Future						18	300,000,000	162,095.04		
15:40:15	R209	On 05/02/2015			Bond Future	1	63,400,000	52,580.78	Member	Buy
15:40:15	R209	On 05/02/2015			Bond Future	1	19,100,000	0.00	Client	Sell
15:40:15	R209	On 05/02/2015			Bond Future	1	2,800,000	2,322.18	Member	Buy
15:40:15	R209	On 05/02/2015			Bond Future	1	2,800,000	0.00	Client	Sell
15:40:15	R209	On 05/02/2015			Bond Future	1	109,200,000	90,565.01	Member	Buy
15:40:15	R209	On 05/02/2015			Bond Future	1	19,100,000	15,840.58	Member	Buy
15:40:15	R209	On 05/02/2015			Bond Future	1	126,700,000	105,078.63	Member	Buy
15:40:15	R209	On 05/02/2015			Bond Future	1	400,000	331.74	Member	Buy
15:40:15	R209	On 05/02/2015			Bond Future	1	82,000,000	0.00	Client	Sell
15:40:15	R209	On 05/02/2015			Bond Future	1	84,200,000	69,831.26	Member	Buy
15:40:15	R209	On 05/02/2015			Bond Future	1	400,000	0.00	Client	Sell
15:40:15	R209	On 05/02/2015			Bond Future	1	126,700,000	0.00	Client	Sell
15:40:15	R209	On 05/02/2015			Bond Future	1	3,800,000	0.00	Client	Sell
15:40:15	R209	On 05/02/2015			Bond Future	1	4,200,000	0.00	Client	Sell
15:40:15	R209	On 05/02/2015			Bond Future	1	3,800,000	3,151.53	Member	Buy
15:40:15	R209	On 05/02/2015			Bond Future	1	4,200,000	3,483.27	Member	Buy
15:40:15	R209	On 05/02/2015			Bond Future	1	82,000,000	68,006.69	Member	Buy
15:40:15	R209	On 05/02/2015			Bond Future	1	84,200,000	0.00	Client	Sell
15:40:15	R209	On 05/02/2015			Bond Future	1	63,400,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
15:40:15	R209	On 05/02/2015			Bond Future	1	2,800,000	0.00	Client	Sell
15:40:15	R209	On 05/02/2015			Bond Future	1	2,800,000	2,322.18	Member	Buy
15:40:15	R209	On 05/02/2015			Bond Future	1	109,200,000	0.00	Client	Sell
15:40:16	R209	On 05/02/2015			Bond Future	1	1,100,000	0.00	Client	Sell
15:40:16	R209	On 05/02/2015			Bond Future	1	300,000	0.00	Client	Sell
15:40:16	R209	On 05/02/2015			Bond Future	1	1,100,000	912.28	Member	Buy
15:40:16	R209	On 05/02/2015			Bond Future	1	300,000	248.80	Member	Buy
Total for R209 Bond Future						26	1,000,000,000	414,674.95		
17:33:31	R213	On 05/02/2015			Bond Future	1	19,800,000	0.00	Client	Sell
17:33:31	R213	On 05/02/2015			Bond Future	1	111,700,000	0.00	Client	Sell
17:33:31	R213	On 05/02/2015			Bond Future	1	17,500,000	0.00	Client	Sell
17:33:31	R213	On 05/02/2015			Bond Future	1	111,700,000	104,535.54	Member	Buy
17:33:31	R213	On 05/02/2015			Bond Future	1	19,800,000	18,530.02	Member	Buy
17:33:31	R213	On 05/02/2015			Bond Future	1	87,900,000	0.00	Client	Sell
17:33:31	R213	On 05/02/2015			Bond Future	1	3,100,000	2,901.17	Member	Buy
17:33:31	R213	On 05/02/2015			Bond Future	1	87,900,000	82,262.08	Member	Buy
17:33:31	R213	On 05/02/2015			Bond Future	1	3,100,000	0.00	Client	Sell
17:33:31	R213	On 05/02/2015			Bond Future	1	3,300,000	0.00	Client	Sell
17:33:31	R213	On 05/02/2015			Bond Future	1	100,000	93.59	Member	Buy
17:33:31	R213	On 05/02/2015			Bond Future	1	300,000	0.00	Client	Sell
17:33:31	R213	On 05/02/2015			Bond Future	1	100,000	0.00	Client	Sell
17:33:31	R213	On 05/02/2015			Bond Future	1	51,700,000	0.00	Client	Sell
17:33:31	R213	On 05/02/2015			Bond Future	1	3,300,000	3,088.34	Member	Buy
17:33:31	R213	On 05/02/2015			Bond Future	1	51,700,000	48,383.95	Member	Buy
17:33:31	R213	On 05/02/2015			Bond Future	1	4,600,000	4,304.96	Member	Buy
17:33:31	R213	On 05/02/2015			Bond Future	1	17,500,000	16,377.55	Member	Buy
17:33:31	R213	On 05/02/2015			Bond Future	1	300,000	280.76	Member	Buy
17:33:31	R213	On 05/02/2015			Bond Future	1	4,600,000	0.00	Client	Sell
Total for R213 Bond Future						20	600,000,000	280,757.94		
Grand Total for all Instruments						199	3,582,440,000	1,841,400.49		