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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/01/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
10:39:19	R186	On 07/05/2015		Bond Future	1	400,000	507.17 Member	Buy
10:39:19	R186	On 07/05/2015		Bond Future	1	200,000	0.00 Member	Sell
10:39:45	R186	On 07/05/2015		Bond Future	1	200,000	0.00 Member	Sell
10:39:45	R186	On 07/05/2015		Bond Future	1	200,000	253.58 Member	Buy
10:39:45	R186	On 07/05/2015		Bond Future	1	200,000	0.00 Client	Sell
10:39:45	R186	On 07/05/2015		Bond Future	1	200,000	0.00 Client	Sell
10:39:45	R186	On 07/05/2015		Bond Future	1	200,000	253.58 Member	Buy
14:55:55	R186	On 05/02/2015		Bond Future	1	10,000,000	0.00 Member	Sell
14:55:55	R186	On 05/02/2015		Bond Future	1	10,000,000	12,458.32 Member	Buy
15:45:54	R186	On 05/02/2015		Bond Future	1	500,000,000	0.00 Member	Sell
15:45:54	R186	On 05/02/2015		Bond Future	1	500,000,000	626,844.95 Member	Buy
17:15:17	R186	On 05/02/2015		Bond Future	1	500,000,000	626,826.90 Member	Buy
17:15:17	R186	On 05/02/2015		Bond Future	1	500,000,000	0.00 Member	Sell
17:44:18	R186	On 05/02/2015		Bond Future	1	23,600,000	0.00 Client	Sell
17:44:18	R186	On 05/02/2015		Bond Future	1	24,700,000	30,873.83 Member	Buy
17:44:18	R186	On 05/02/2015		Bond Future	1	105,400,000	131,745.01 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
17:44:18	R186	On 05/02/2015			Bond Future	1	53,300,000	0.00	Client	Sell
17:44:18	R186	On 05/02/2015			Bond Future	1	105,400,000	0.00	Client	Sell
17:44:18	R186	On 05/02/2015			Bond Future	1	105,400,000	0.00	Client	Sell
17:44:18	R186	On 05/02/2015			Bond Future	1	24,700,000	0.00	Client	Sell
17:44:18	R186	On 05/02/2015			Bond Future	1	23,000,000	0.00	Client	Sell
17:44:18	R186	On 05/02/2015			Bond Future	1	23,000,000	28,748.91	Member	Buy
17:44:18	R186	On 05/02/2015			Bond Future	1	23,600,000	29,498.88	Member	Buy
17:44:18	R186	On 05/02/2015			Bond Future	1	53,300,000	66,622.48	Member	Buy
17:44:18	R186	On 05/02/2015			Bond Future	1	47,600,000	59,497.75	Member	Buy
17:44:18	R186	On 05/02/2015			Bond Future	1	47,600,000	0.00	Client	Sell
17:44:18	R186	On 05/02/2015			Bond Future	1	105,400,000	131,745.01	Member	Buy
17:44:19	R186	On 05/02/2015			Bond Future	1	14,500,000	18,124.31	Member	Buy
17:44:19	R186	On 05/02/2015			Bond Future	1	14,500,000	0.00	Client	Sell
Total for R186 Bond Future						29	2,816,600,000	1,764,000.70		
10:02:55	R2037	On 05/02/2015			Bond Future	1	14,000,000	14,351.76	Member	Buy
10:02:55	R2037	On 05/02/2015			Bond Future	1	14,000,000	0.00	Member	Sell
14:16:29	R2037	On 05/02/2015			Bond Future	1	14,000,000	14,348.18	Member	Buy
14:16:29	R2037	On 05/02/2015			Bond Future	1	2,900,000	0.00	Member	Sell
14:56:58	R2037	On 05/02/2015			Bond Future	1	9,700,000	0.00	Member	Sell
14:56:58	R2037	On 05/02/2015			Bond Future	1	1,400,000	0.00	Member	Sell
14:56:58	R2037	On 05/02/2015			Bond Future	1	1,400,000	0.00	Client	Sell
14:56:58	R2037	On 05/02/2015			Bond Future	1	9,700,000	9,941.24	Member	Buy
14:56:58	R2037	On 05/02/2015			Bond Future	1	1,400,000	1,434.82	Member	Buy
14:56:58	R2037	On 05/02/2015			Bond Future	1	2,900,000	0.00	Client	Sell
14:56:58	R2037	On 05/02/2015			Bond Future	1	9,700,000	0.00	Client	Sell
14:56:58	R2037	On 05/02/2015			Bond Future	1	2,900,000	2,972.12	Member	Buy
Total for R2037 Bond Future						12	84,000,000	43,048.11		
10:02:55	R2048	On 05/02/2015			Bond Future	1	83,900,000	90,533.03	Member	Buy
10:02:55	R2048	On 05/02/2015			Bond Future	1	83,900,000	0.00	Member	Sell
14:16:55	R2048	On 05/02/2015			Bond Future	1	83,900,000	90,508.90	Member	Buy
14:16:55	R2048	On 05/02/2015			Bond Future	1	15,200,000	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
14:58:26	R2048	On 05/02/2015			Bond Future	1	15,200,000	0.00	Client	Sell
14:58:26	R2048	On 05/02/2015			Bond Future	1	10,900,000	0.00	Client	Sell
14:58:26	R2048	On 05/02/2015			Bond Future	1	57,800,000	0.00	Member	Sell
14:58:26	R2048	On 05/02/2015			Bond Future	1	10,900,000	0.00	Member	Sell
14:58:26	R2048	On 05/02/2015			Bond Future	1	15,200,000	16,397.32	Member	Buy
14:58:26	R2048	On 05/02/2015			Bond Future	1	57,800,000	0.00	Client	Sell
14:58:26	R2048	On 05/02/2015			Bond Future	1	57,800,000	62,352.97	Member	Buy
14:58:26	R2048	On 05/02/2015			Bond Future	1	10,900,000	11,758.60	Member	Buy
Total for R2048 Bond Future						12	503,400,000	271,550.82		
10:02:55	R209	On 05/02/2015			Bond Future	1	246,400,000	204,492.73	Member	Buy
10:02:55	R209	On 05/02/2015			Bond Future	1	246,400,000	0.00	Member	Sell
11:32:27	R209	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell
11:32:27	R209	On 05/02/2015			Bond Future	1	10,000,000	8,356.31	Member	Buy
14:16:12	R209	On 05/02/2015			Bond Future	1	246,400,000	204,440.37	Member	Buy
14:16:12	R209	On 05/02/2015			Bond Future	1	25,600,000	0.00	Member	Sell
14:56:02	R209	On 05/02/2015			Bond Future	1	44,900,000	0.00	Client	Sell
14:56:02	R209	On 05/02/2015			Bond Future	1	175,900,000	0.00	Member	Sell
14:56:02	R209	On 05/02/2015			Bond Future	1	44,900,000	0.00	Member	Sell
14:56:02	R209	On 05/02/2015			Bond Future	1	175,900,000	145,945.87	Member	Buy
14:56:02	R209	On 05/02/2015			Bond Future	1	25,600,000	0.00	Client	Sell
14:56:02	R209	On 05/02/2015			Bond Future	1	175,900,000	0.00	Client	Sell
14:56:02	R209	On 05/02/2015			Bond Future	1	44,900,000	37,253.95	Member	Buy
14:56:02	R209	On 05/02/2015			Bond Future	1	25,600,000	21,240.56	Member	Buy
Total for R209 Bond Future						14	1,498,400,000	621,729.79		
10:02:55	R213	On 05/02/2015			Bond Future	1	62,100,000	58,268.95	Member	Buy
10:02:55	R213	On 05/02/2015			Bond Future	1	62,100,000	0.00	Member	Sell
14:16:43	R213	On 05/02/2015			Bond Future	1	62,100,000	58,256.02	Member	Buy
14:16:43	R213	On 05/02/2015			Bond Future	1	12,300,000	0.00	Member	Sell
14:57:34	R213	On 05/02/2015			Bond Future	1	41,000,000	38,462.10	Member	Buy
14:57:34	R213	On 05/02/2015			Bond Future	1	12,300,000	0.00	Client	Sell
14:57:34	R213	On 05/02/2015			Bond Future	1	8,800,000	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
14:57:34	R213	On 05/02/2015			Bond Future	1	8,800,000	8,255.28 Member	Buy
14:57:34	R213	On 05/02/2015			Bond Future	1	12,300,000	11,538.63 Member	Buy
14:57:34	R213	On 05/02/2015			Bond Future	1	41,000,000	0.00 Client	Sell
14:57:34	R213	On 05/02/2015			Bond Future	1	41,000,000	0.00 Member	Sell
14:57:34	R213	On 05/02/2015			Bond Future	1	8,800,000	0.00 Member	Sell
Total for R213 Bond Future						12	372,600,000	174,780.98	
Grand Total for all Instruments						79	5,275,000,000	2,875,110.40	