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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/03/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:06:01	I2038	On 07/05/2015		Bond Future	1	25,000,000	0.00	Member	Sell
16:06:01	I2038	On 07/05/2015		Bond Future	1	25,000,000	32,075.09	Member	Buy
Total for I2038 Bond Future					2	50,000,000	32,075.09		
10:10:37	R186	On 07/05/2015		Bond Future	1	15,000,000	18,435.15	Member	Buy
10:10:37	R186	On 07/05/2015		Bond Future	1	15,000,000	0.00	Member	Sell
10:32:38	R186	On 07/05/2015		Bond Future	1	1,000,000	1,230.61	Member	Buy
10:32:38	R186	On 07/05/2015		Bond Future	1	1,000,000	0.00	Client	Sell
10:57:30	R186	On 07/05/2015		Bond Future	1	5,000,000	0.00	Member	Sell
10:57:30	R186	On 07/05/2015		Bond Future	1	5,000,000	6,158.98	Client	Buy
12:03:14	R186	On 07/05/2015		Bond Future	1	10,000,000	0.00	Member	Sell
12:03:14	R186	On 07/05/2015		Bond Future	1	10,000,000	12,323.03	Member	Buy
12:20:01	R186	On 07/05/2015		Bond Future	1	115,000,000	141,755.89	Member	Buy
12:20:01	R186	On 07/05/2015		Bond Future	1	104,000,000	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
13:00:01	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00 Member	Sell
13:00:01	R186	On 07/05/2015			Bond Future	1	10,000,000	12,323.03 Client	Buy
13:42:57	R186	On 07/05/2015			Bond Future	1	1,200,000	1,487.62 Member	Buy
13:42:57	R186	On 07/05/2015			Bond Future	1	30,000,000	0.00 Member	Sell
13:51:09	R186	On 07/05/2015			Bond Future	1	10,000,000	12,338.15 Member	Buy
13:51:09	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00 Member	Sell
14:44:33	R186	On 07/05/2015			Bond Future	1	7,000,000	8,628.62 Member	Buy
14:44:33	R186	On 07/05/2015			Bond Future	1	104,000,000	0.00 Client	Sell
14:44:33	R186	On 07/05/2015			Bond Future	1	104,000,000	128,196.63 Member	Buy
14:44:33	R186	On 07/05/2015			Bond Future	1	4,000,000	4,930.64 Member	Buy
14:44:33	R186	On 07/05/2015			Bond Future	1	4,000,000	0.00 Member	Sell
14:44:33	R186	On 07/05/2015			Bond Future	1	7,000,000	0.00 Member	Sell
14:44:33	R186	On 07/05/2015			Bond Future	1	7,000,000	0.00 Client	Sell
14:44:33	R186	On 07/05/2015			Bond Future	1	4,000,000	0.00 Client	Sell
16:26:53	R186	On 07/05/2015			Bond Future	1	20,000,000	0.00 Member	Sell
16:26:53	R186	On 07/05/2015			Bond Future	1	20,000,000	24,580.20 Member	Buy
17:14:44	R186	On 07/05/2015			Bond Future	1	1,300,000	1,611.59 Client	Buy
17:14:44	R186	On 07/05/2015			Bond Future	1	4,800,000	0.00 Member	Sell
17:14:44	R186	On 07/05/2015			Bond Future	1	1,200,000	0.00 Member	Sell
17:14:44	R186	On 07/05/2015			Bond Future	1	2,900,000	3,595.08 Client	Buy
17:14:44	R186	On 07/05/2015			Bond Future	1	300,000	0.00 Member	Sell
17:14:44	R186	On 07/05/2015			Bond Future	1	7,500,000	0.00 Member	Sell
17:14:44	R186	On 07/05/2015			Bond Future	1	200,000	247.94 Client	Buy
17:14:44	R186	On 07/05/2015			Bond Future	1	6,200,000	0.00 Member	Sell
17:14:44	R186	On 07/05/2015			Bond Future	1	300,000	371.90 Member	Buy
17:14:44	R186	On 07/05/2015			Bond Future	1	200,000	247.94 Member	Buy
17:14:44	R186	On 07/05/2015			Bond Future	1	4,800,000	5,950.47 Member	Buy
17:14:44	R186	On 07/05/2015			Bond Future	1	2,900,000	3,595.08 Member	Buy
17:14:44	R186	On 07/05/2015			Bond Future	1	5,600,000	6,942.22 Member	Buy
17:14:44	R186	On 07/05/2015			Bond Future	1	6,200,000	7,686.03 Member	Buy
17:14:44	R186	On 07/05/2015			Bond Future	1	5,600,000	6,942.22 Client	Buy
17:14:44	R186	On 07/05/2015			Bond Future	1	300,000	371.90 Client	Buy
17:14:44	R186	On 07/05/2015			Bond Future	1	1,200,000	1,487.62 Client	Buy
17:14:44	R186	On 07/05/2015			Bond Future	1	5,600,000	0.00 Member	Sell
17:14:44	R186	On 07/05/2015			Bond Future	1	4,800,000	5,950.47 Client	Buy
17:14:44	R186	On 07/05/2015			Bond Future	1	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
17:14:44	R186	On 07/05/2015			Bond Future	1	1,300,000	0.00	Member	Sell
17:14:44	R186	On 07/05/2015			Bond Future	1	6,200,000	7,686.03	Client	Buy
17:14:44	R186	On 07/05/2015			Bond Future	1	1,300,000	1,611.59	Member	Buy
17:14:44	R186	On 07/05/2015			Bond Future	1	2,900,000	0.00	Member	Sell
17:14:44	R186	On 07/05/2015			Bond Future	1	7,500,000	9,297.62	Member	Buy
17:14:44	R186	On 07/05/2015			Bond Future	1	7,500,000	9,297.62	Client	Buy
17:16:20	R186	On 07/05/2015			Bond Future	1	15,000,000	0.00	Member	Sell
17:16:20	R186	On 07/05/2015			Bond Future	1	15,000,000	18,435.15	Client	Buy
Total for R186 Bond Future						54	752,000,000	463,717.01		
12:20:01	R2023	On 07/05/2015			Bond Future	1	79,000,000	80,260.22	Member	Buy
12:20:01	R2023	On 07/05/2015			Bond Future	1	71,500,000	0.00	Member	Sell
14:43:28	R2023	On 07/05/2015			Bond Future	1	2,500,000	0.00	Member	Sell
14:43:28	R2023	On 07/05/2015			Bond Future	1	2,500,000	2,539.88	Member	Buy
14:43:28	R2023	On 07/05/2015			Bond Future	1	2,500,000	0.00	Client	Sell
14:43:29	R2023	On 07/05/2015			Bond Future	1	5,000,000	5,079.76	Member	Buy
14:43:29	R2023	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
14:43:29	R2023	On 07/05/2015			Bond Future	1	5,000,000	0.00	Client	Sell
14:43:29	R2023	On 07/05/2015			Bond Future	1	71,500,000	72,640.58	Member	Buy
14:43:29	R2023	On 07/05/2015			Bond Future	1	71,500,000	0.00	Client	Sell
Total for R2023 Bond Future						10	316,000,000	160,520.45		
13:58:18	R2037	On 07/05/2015			Bond Future	1	49,600,000	50,520.80	Member	Buy
13:58:18	R2037	On 07/05/2015			Bond Future	1	2,900,000	0.00	Member	Sell
14:14:17	R2037	On 07/05/2015			Bond Future	1	13,800,000	0.00	Member	Sell
14:14:17	R2037	On 07/05/2015			Bond Future	1	1,800,000	0.00	Member	Sell
14:14:17	R2037	On 07/05/2015			Bond Future	1	5,200,000	5,296.54	Member	Buy
14:14:17	R2037	On 07/05/2015			Bond Future	1	2,900,000	0.00	Client	Sell
14:14:17	R2037	On 07/05/2015			Bond Future	1	1,800,000	0.00	Client	Sell
14:14:17	R2037	On 07/05/2015			Bond Future	1	17,700,000	18,028.59	Member	Buy
14:14:17	R2037	On 07/05/2015			Bond Future	1	8,200,000	8,352.23	Member	Buy
14:14:17	R2037	On 07/05/2015			Bond Future	1	17,700,000	0.00	Client	Sell
14:14:17	R2037	On 07/05/2015			Bond Future	1	2,900,000	2,953.84	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
14:14:17	R2037	On 07/05/2015			Bond Future	1	13,800,000	14,056.19	Member	Buy
14:14:17	R2037	On 07/05/2015			Bond Future	1	8,200,000	0.00	Client	Sell
14:14:17	R2037	On 07/05/2015			Bond Future	1	1,800,000	1,833.42	Member	Buy
14:14:17	R2037	On 07/05/2015			Bond Future	1	13,800,000	0.00	Client	Sell
14:14:17	R2037	On 07/05/2015			Bond Future	1	17,700,000	0.00	Member	Sell
14:14:17	R2037	On 07/05/2015			Bond Future	1	5,200,000	0.00	Member	Sell
14:14:17	R2037	On 07/05/2015			Bond Future	1	8,200,000	0.00	Member	Sell
14:14:17	R2037	On 07/05/2015			Bond Future	1	5,200,000	0.00	Client	Sell
Total for R2037 Bond Future						19	198,400,000	101,041.61		
15:43:10	R209	On 07/05/2015			Bond Future	1	140,500,000	111,304.09	Member	Buy
15:43:10	R209	On 07/05/2015			Bond Future	1	7,500,000	0.00	Member	Sell
15:51:16	R209	On 07/05/2015			Bond Future	1	1,800,000	0.00	Member	Sell
15:51:16	R209	On 07/05/2015			Bond Future	1	200,000	0.00	Member	Sell
15:51:16	R209	On 07/05/2015			Bond Future	1	11,200,000	0.00	Client	Sell
15:51:16	R209	On 07/05/2015			Bond Future	1	111,400,000	0.00	Member	Sell
15:51:16	R209	On 07/05/2015			Bond Future	1	200,000	0.00	Client	Sell
15:51:16	R209	On 07/05/2015			Bond Future	1	8,400,000	6,654.48	Member	Buy
15:51:16	R209	On 07/05/2015			Bond Future	1	1,800,000	0.00	Client	Sell
15:51:16	R209	On 07/05/2015			Bond Future	1	8,400,000	0.00	Client	Sell
15:51:16	R209	On 07/05/2015			Bond Future	1	111,400,000	88,251.07	Member	Buy
15:51:16	R209	On 07/05/2015			Bond Future	1	8,400,000	0.00	Member	Sell
15:51:16	R209	On 07/05/2015			Bond Future	1	11,200,000	0.00	Member	Sell
15:51:16	R209	On 07/05/2015			Bond Future	1	7,500,000	5,941.50	Member	Buy
15:51:16	R209	On 07/05/2015			Bond Future	1	111,400,000	0.00	Client	Sell
15:51:16	R209	On 07/05/2015			Bond Future	1	11,200,000	8,872.64	Member	Buy
15:51:16	R209	On 07/05/2015			Bond Future	1	1,800,000	1,425.96	Member	Buy
15:51:16	R209	On 07/05/2015			Bond Future	1	200,000	158.44	Member	Buy
15:51:16	R209	On 07/05/2015			Bond Future	1	7,500,000	0.00	Client	Sell
Total for R209 Bond Future						19	562,000,000	222,608.17		
12:03:14	R214	On 07/05/2015			Bond Future	1	10,000,000	8,057.68	Member	Buy
12:03:14	R214	On 07/05/2015			Bond Future	1	10,000,000	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
12:59:44	R214	On 07/05/2015			Bond Future	1	10,000,000	8,054.17 Member	Buy
12:59:44	R214	On 07/05/2015			Bond Future	1	10,000,000	0.00 Client	Sell
Total for R214 Bond Future						4	40,000,000	16,111.85	
Grand Total for all Instruments						108	1,918,400,000	996,074.18	