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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/03/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:22:01	I2038	On 07/05/2015		Bond Future	1	140,400,000	0.00	Member	Sell
11:22:01	I2038	On 07/05/2015		Bond Future	1	1,700,000	2,180.07	Member	Buy
11:49:27	I2038	On 07/05/2015		Bond Future	1	53,500,000	68,608.13	Member	Buy
11:49:27	I2038	On 07/05/2015		Bond Future	1	6,700,000	8,592.05	Member	Buy
11:49:27	I2038	On 07/05/2015		Bond Future	1	6,700,000	0.00	Member	Sell
11:49:27	I2038	On 07/05/2015		Bond Future	1	1,700,000	0.00	Member	Sell
11:49:27	I2038	On 07/05/2015		Bond Future	1	5,600,000	7,181.41	Client	Buy
11:49:27	I2038	On 07/05/2015		Bond Future	1	5,600,000	0.00	Member	Sell
11:49:27	I2038	On 07/05/2015		Bond Future	1	53,500,000	0.00	Member	Sell
11:49:27	I2038	On 07/05/2015		Bond Future	1	27,500,000	35,265.86	Client	Buy
11:49:27	I2038	On 07/05/2015		Bond Future	1	6,600,000	8,463.81	Member	Buy
11:49:27	I2038	On 07/05/2015		Bond Future	1	6,600,000	0.00	Member	Sell
11:49:27	I2038	On 07/05/2015		Bond Future	1	5,600,000	7,181.41	Member	Buy
11:49:27	I2038	On 07/05/2015		Bond Future	1	9,200,000	11,798.03	Member	Buy
11:49:27	I2038	On 07/05/2015		Bond Future	1	7,800,000	10,002.68	Member	Buy
11:49:27	I2038	On 07/05/2015		Bond Future	1	27,500,000	35,265.86	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/Sell
11:49:27	I2038	On 07/05/2015			Bond Future	1	7,800,000	10,002.68	Client	Buy
11:49:27	I2038	On 07/05/2015			Bond Future	1	9,900,000	12,695.71	Client	Buy
11:49:27	I2038	On 07/05/2015			Bond Future	1	7,800,000	0.00	Member	Sell
11:49:27	I2038	On 07/05/2015			Bond Future	1	27,500,000	0.00	Member	Sell
11:49:27	I2038	On 07/05/2015			Bond Future	1	11,900,000	15,260.50	Member	Buy
11:49:27	I2038	On 07/05/2015			Bond Future	1	9,900,000	12,695.71	Member	Buy
11:49:27	I2038	On 07/05/2015			Bond Future	1	53,500,000	68,608.13	Client	Buy
11:49:27	I2038	On 07/05/2015			Bond Future	1	9,200,000	0.00	Member	Sell
11:49:27	I2038	On 07/05/2015			Bond Future	1	11,900,000	0.00	Member	Sell
11:49:27	I2038	On 07/05/2015			Bond Future	1	9,900,000	0.00	Member	Sell
11:49:27	I2038	On 07/05/2015			Bond Future	1	6,700,000	8,592.05	Client	Buy
11:49:27	I2038	On 07/05/2015			Bond Future	1	6,600,000	8,463.81	Client	Buy
11:49:27	I2038	On 07/05/2015			Bond Future	1	1,700,000	2,180.07	Client	Buy
11:49:27	I2038	On 07/05/2015			Bond Future	1	11,900,000	15,260.50	Client	Buy
11:49:27	I2038	On 07/05/2015			Bond Future	1	9,200,000	11,798.03	Client	Buy
15:14:17	I2038	On 07/05/2015			Bond Future	1	12,000,000	0.00	Member	Sell
15:14:17	I2038	On 07/05/2015			Bond Future	1	12,000,000	15,354.02	Member	Buy
15:21:54	I2038	On 07/05/2015			Bond Future	1	12,000,000	0.00	Member	Sell
15:21:54	I2038	On 07/05/2015			Bond Future	1	12,000,000	15,354.02	Client	Buy
Total for I2038 Bond Future						35	609,600,000	390,804.53		
10:45:49	R186	On 07/05/2015			Bond Future	1	27,500,000	0.00	Member	Sell
10:45:49	R186	On 07/05/2015			Bond Future	1	40,000,000	49,688.86	Member	Buy
11:04:25	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Client	Sell
11:04:25	R186	On 07/05/2015			Bond Future	1	27,500,000	34,161.09	Member	Buy
11:04:25	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
11:04:25	R186	On 07/05/2015			Bond Future	1	7,500,000	0.00	Member	Sell
11:04:25	R186	On 07/05/2015			Bond Future	1	5,000,000	6,211.11	Member	Buy
11:04:25	R186	On 07/05/2015			Bond Future	1	7,500,000	9,316.66	Member	Buy
11:04:25	R186	On 07/05/2015			Bond Future	1	7,500,000	0.00	Client	Sell
11:04:25	R186	On 07/05/2015			Bond Future	1	27,500,000	0.00	Client	Sell
11:47:31	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00	Member	Sell
11:47:31	R186	On 07/05/2015			Bond Future	1	10,000,000	12,482.86	Member	Buy
11:50:23	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00	Client	Sell
11:50:23	R186	On 07/05/2015			Bond Future	1	10,000,000	12,482.56	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
15:41:04	R186	On 07/05/2015			Bond Future	1	10,000,000	12,468.04 Member	Buy
15:41:04	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00 Member	Sell
Total for R186 Bond Future						16	220,000,000	136,811.17	
15:14:17	R202	On 07/05/2015			Bond Future	1	16,000,000	0.00 Member	Sell
15:14:17	R202	On 07/05/2015			Bond Future	1	16,000,000	38,034.77 Member	Buy
15:24:30	R202	On 07/05/2015			Bond Future	1	16,000,000	0.00 Member	Sell
15:24:30	R202	On 07/05/2015			Bond Future	1	16,000,000	38,034.77 Client	Buy
17:04:22	R202	On 07/05/2015			Bond Future	1	900,000	0.00 Client	Sell
17:04:22	R202	On 07/05/2015			Bond Future	1	900,000	2,136.38 Member	Buy
Total for R202 Bond Future						6	65,800,000	78,205.92	
12:49:29	R209	On 07/05/2015			Bond Future	1	75,000,000	59,612.21 Member	Buy
12:49:29	R209	On 07/05/2015			Bond Future	1	75,000,000	0.00 Member	Sell
13:11:14	R209	On 07/05/2015			Bond Future	1	75,000,000	0.00 Member	Sell
13:11:14	R209	On 07/05/2015			Bond Future	1	75,000,000	59,612.21 Client	Buy
Total for R209 Bond Future						4	300,000,000	119,224.41	
15:41:04	R214	On 07/05/2015			Bond Future	1	10,000,000	0.00 Member	Sell
15:41:04	R214	On 07/05/2015			Bond Future	1	10,000,000	8,172.37 Member	Buy
Total for R214 Bond Future						2	20,000,000	8,172.37	
Grand Total for all Instruments						63	1,215,400,000	733,218.40	