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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/01/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
8:01:27	R186	On 05/02/2015		Bond Future	1	300,000	0.00	Member	Sell
8:01:27	R186	On 05/02/2015		Bond Future	1	75,900,000	96,715.54	Member	Buy
8:24:07	R186	On 05/02/2015		Bond Future	1	2,800,000	0.00	Client	Sell
8:24:07	R186	On 05/02/2015		Bond Future	1	400,000	0.00	Client	Sell
8:24:07	R186	On 05/02/2015		Bond Future	1	3,500,000	0.00	Client	Sell
8:24:07	R186	On 05/02/2015		Bond Future	1	1,600,000	0.00	Client	Sell
8:24:07	R186	On 05/02/2015		Bond Future	1	400,000	509.70	Member	Buy
8:24:07	R186	On 05/02/2015		Bond Future	1	3,000,000	0.00	Client	Sell
8:24:07	R186	On 05/02/2015		Bond Future	1	3,000,000	3,822.75	Member	Buy
8:24:07	R186	On 05/02/2015		Bond Future	1	4,900,000	0.00	Client	Sell
8:24:07	R186	On 05/02/2015		Bond Future	1	1,600,000	2,038.80	Member	Buy
8:24:07	R186	On 05/02/2015		Bond Future	1	4,900,000	6,243.82	Member	Buy
8:24:07	R186	On 05/02/2015		Bond Future	1	45,500,000	0.00	Client	Sell
8:24:07	R186	On 05/02/2015		Bond Future	1	400,000	509.70	Member	Buy
8:24:07	R186	On 05/02/2015		Bond Future	1	2,900,000	0.00	Client	Sell
8:24:07	R186	On 05/02/2015		Bond Future	1	600,000	764.55	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
8:24:07	R186	On 05/02/2015			Bond Future	1	1,400,000	0.00	Client	Sell
8:24:07	R186	On 05/02/2015			Bond Future	1	600,000	764.55	Member	Buy
8:24:07	R186	On 05/02/2015			Bond Future	1	2,800,000	3,567.90	Member	Buy
8:24:07	R186	On 05/02/2015			Bond Future	1	45,500,000	57,978.36	Member	Buy
8:24:07	R186	On 05/02/2015			Bond Future	1	5,400,000	0.00	Client	Sell
8:24:07	R186	On 05/02/2015			Bond Future	1	1,900,000	0.00	Client	Sell
8:24:07	R186	On 05/02/2015			Bond Future	1	600,000	0.00	Client	Sell
8:24:07	R186	On 05/02/2015			Bond Future	1	400,000	0.00	Member	Sell
8:24:07	R186	On 05/02/2015			Bond Future	1	400,000	0.00	Member	Sell
8:24:07	R186	On 05/02/2015			Bond Future	1	1,400,000	1,783.95	Member	Buy
8:24:07	R186	On 05/02/2015			Bond Future	1	700,000	0.00	Client	Sell
8:24:07	R186	On 05/02/2015			Bond Future	1	300,000	0.00	Client	Sell
8:24:07	R186	On 05/02/2015			Bond Future	1	1,900,000	2,421.07	Member	Buy
8:24:07	R186	On 05/02/2015			Bond Future	1	3,500,000	4,459.87	Member	Buy
8:24:07	R186	On 05/02/2015			Bond Future	1	5,400,000	6,880.95	Member	Buy
8:24:07	R186	On 05/02/2015			Bond Future	1	45,500,000	0.00	Member	Sell
8:24:07	R186	On 05/02/2015			Bond Future	1	5,400,000	0.00	Member	Sell
8:24:07	R186	On 05/02/2015			Bond Future	1	2,900,000	0.00	Member	Sell
8:24:07	R186	On 05/02/2015			Bond Future	1	700,000	891.97	Member	Buy
8:24:07	R186	On 05/02/2015			Bond Future	1	600,000	0.00	Member	Sell
8:24:07	R186	On 05/02/2015			Bond Future	1	600,000	0.00	Client	Sell
8:24:07	R186	On 05/02/2015			Bond Future	1	600,000	0.00	Member	Sell
8:24:07	R186	On 05/02/2015			Bond Future	1	1,600,000	0.00	Member	Sell
8:24:07	R186	On 05/02/2015			Bond Future	1	1,400,000	0.00	Member	Sell
8:24:07	R186	On 05/02/2015			Bond Future	1	400,000	0.00	Client	Sell
8:24:07	R186	On 05/02/2015			Bond Future	1	2,900,000	3,695.32	Member	Buy
8:24:07	R186	On 05/02/2015			Bond Future	1	2,800,000	0.00	Member	Sell
8:24:07	R186	On 05/02/2015			Bond Future	1	1,900,000	0.00	Member	Sell
8:24:07	R186	On 05/02/2015			Bond Future	1	4,900,000	0.00	Member	Sell
8:24:07	R186	On 05/02/2015			Bond Future	1	3,500,000	0.00	Member	Sell
8:24:07	R186	On 05/02/2015			Bond Future	1	3,000,000	0.00	Member	Sell
8:24:07	R186	On 05/02/2015			Bond Future	1	300,000	382.27	Member	Buy
8:24:07	R186	On 05/02/2015			Bond Future	1	700,000	0.00	Member	Sell
10:21:21	R186	On 05/02/2015			Bond Future	1	53,300,000	0.00	Member	Sell
10:21:21	R186	On 05/02/2015			Bond Future	1	58,000,000	73,906.48	Member	Buy
10:33:54	R186	On 05/02/2015			Bond Future	1	1,600,000	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
10:33:54	R186	On 05/02/2015			Bond Future	1	3,100,000	0.00	Client	Sell
10:33:54	R186	On 05/02/2015			Bond Future	1	53,300,000	0.00	Client	Sell
10:33:54	R186	On 05/02/2015			Bond Future	1	1,600,000	0.00	Member	Sell
10:33:54	R186	On 05/02/2015			Bond Future	1	3,100,000	0.00	Member	Sell
10:33:54	R186	On 05/02/2015			Bond Future	1	53,300,000	67,917.50	Member	Buy
10:33:54	R186	On 05/02/2015			Bond Future	1	3,100,000	3,950.17	Member	Buy
10:33:54	R186	On 05/02/2015			Bond Future	1	1,600,000	2,038.80	Member	Buy
11:53:52	R186	On 07/05/2015			Bond Future	1	2,000,000	2,583.25	Client	Buy
11:53:52	R186	On 07/05/2015			Bond Future	1	2,000,000	0.00	Member	Sell
12:24:41	R186	On 05/02/2015			Bond Future	1	15,200,000	19,327.06	Member	Buy
12:24:41	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00	Member	Sell
12:35:14	R186	On 07/05/2015			Bond Future	1	10,000,000	12,900.94	Member	Buy
12:35:14	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00	Member	Sell
12:38:26	R186	On 05/02/2015			Bond Future	1	5,500,000	0.00	Member	Sell
12:38:26	R186	On 05/02/2015			Bond Future	1	5,200,000	0.00	Member	Sell
12:38:26	R186	On 05/02/2015			Bond Future	1	2,000,000	2,543.03	Member	Buy
12:38:26	R186	On 05/02/2015			Bond Future	1	2,500,000	3,178.79	Member	Buy
12:38:26	R186	On 05/02/2015			Bond Future	1	5,200,000	6,611.89	Member	Buy
12:38:26	R186	On 05/02/2015			Bond Future	1	5,500,000	6,993.34	Member	Buy
12:38:26	R186	On 05/02/2015			Bond Future	1	2,000,000	0.00	Member	Sell
12:38:26	R186	On 05/02/2015			Bond Future	1	5,500,000	0.00	Client	Sell
12:38:26	R186	On 05/02/2015			Bond Future	1	2,000,000	0.00	Client	Sell
12:38:26	R186	On 05/02/2015			Bond Future	1	5,200,000	0.00	Client	Sell
12:38:26	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00	Client	Sell
13:30:51	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00	Member	Sell
13:30:51	R186	On 07/05/2015			Bond Future	1	500,000	0.00	Client	Sell
13:30:51	R186	On 07/05/2015			Bond Future	1	500,000	0.00	Member	Sell
13:30:51	R186	On 07/05/2015			Bond Future	1	500,000	645.05	Member	Buy
13:30:52	R186	On 07/05/2015			Bond Future	1	500,000	0.00	Member	Sell
13:30:52	R186	On 07/05/2015			Bond Future	1	500,000	645.05	Member	Buy
13:30:52	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00	Member	Sell
13:30:52	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00	Member	Sell
13:30:52	R186	On 07/05/2015			Bond Future	1	1,000,000	1,290.09	Member	Buy
13:30:52	R186	On 07/05/2015			Bond Future	1	500,000	0.00	Member	Sell
13:30:52	R186	On 07/05/2015			Bond Future	1	1,500,000	0.00	Member	Sell
13:30:52	R186	On 07/05/2015			Bond Future	1	1,500,000	1,935.14	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
13:30:52	R186	On 07/05/2015			Bond Future	1	1,500,000	0.00 Client	Sell
13:30:52	R186	On 07/05/2015			Bond Future	1	500,000	645.05 Member	Buy
13:30:52	R186	On 07/05/2015			Bond Future	1	1,000,000	1,290.09 Member	Buy
13:30:52	R186	On 07/05/2015			Bond Future	1	500,000	0.00 Client	Sell
13:30:52	R186	On 07/05/2015			Bond Future	1	1,000,000	1,290.09 Member	Buy
13:30:52	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00 Client	Sell
13:30:52	R186	On 07/05/2015			Bond Future	1	500,000	0.00 Member	Sell
13:30:52	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00 Client	Sell
13:30:52	R186	On 07/05/2015			Bond Future	1	500,000	0.00 Member	Sell
13:30:52	R186	On 07/05/2015			Bond Future	1	500,000	645.05 Member	Buy
13:30:52	R186	On 07/05/2015			Bond Future	1	500,000	645.05 Member	Buy
13:30:52	R186	On 07/05/2015			Bond Future	1	500,000	0.00 Client	Sell
13:30:52	R186	On 07/05/2015			Bond Future	1	500,000	0.00 Client	Sell
13:30:52	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00 Client	Sell
13:30:52	R186	On 07/05/2015			Bond Future	1	500,000	0.00 Client	Sell
13:39:46	R186	On 07/05/2015			Bond Future	1	1,000,000	1,290.09 Member	Buy
13:39:46	R186	On 07/05/2015			Bond Future	1	1,000,000	1,290.09 Member	Buy
13:39:46	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00 Member	Sell
13:39:46	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00 Member	Sell
13:39:46	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00 Client	Sell
13:39:46	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00 Client	Sell
13:39:46	R186	On 07/05/2015			Bond Future	1	1,000,000	1,290.09 Member	Buy
13:39:46	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00 Client	Sell
15:56:16	R186	On 05/02/2015			Bond Future	1	105,400,000	0.00 Member	Sell
15:56:16	R186	On 05/02/2015			Bond Future	1	397,500,000	506,562.31 Member	Buy
17:04:01	R186	On 05/02/2015			Bond Future	1	14,500,000	0.00 Member	Sell
17:04:01	R186	On 05/02/2015			Bond Future	1	53,300,000	0.00 Member	Sell
17:04:01	R186	On 05/02/2015			Bond Future	1	14,500,000	0.00 Client	Sell
17:04:01	R186	On 05/02/2015			Bond Future	1	47,600,000	0.00 Client	Sell
17:04:01	R186	On 05/02/2015			Bond Future	1	105,400,000	134,318.66 Member	Buy
17:04:01	R186	On 05/02/2015			Bond Future	1	14,500,000	18,478.37 Member	Buy
17:04:01	R186	On 05/02/2015			Bond Future	1	105,400,000	134,318.66 Member	Buy
17:04:01	R186	On 05/02/2015			Bond Future	1	23,000,000	0.00 Client	Sell
17:04:01	R186	On 05/02/2015			Bond Future	1	23,600,000	30,075.15 Member	Buy
17:04:01	R186	On 05/02/2015			Bond Future	1	47,600,000	60,660.04 Member	Buy
17:04:01	R186	On 05/02/2015			Bond Future	1	105,400,000	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
17:04:01	R186	On 05/02/2015			Bond Future	1	105,400,000	0.00 Client	Sell
17:04:01	R186	On 05/02/2015			Bond Future	1	24,700,000	0.00 Client	Sell
17:04:01	R186	On 05/02/2015			Bond Future	1	53,300,000	67,923.95 Member	Buy
17:04:01	R186	On 05/02/2015			Bond Future	1	23,600,000	0.00 Client	Sell
17:04:01	R186	On 05/02/2015			Bond Future	1	24,700,000	31,476.95 Member	Buy
17:04:01	R186	On 05/02/2015			Bond Future	1	24,700,000	0.00 Member	Sell
17:04:01	R186	On 05/02/2015			Bond Future	1	23,000,000	0.00 Member	Sell
17:04:01	R186	On 05/02/2015			Bond Future	1	23,600,000	0.00 Member	Sell
17:04:01	R186	On 05/02/2015			Bond Future	1	47,600,000	0.00 Member	Sell
17:04:01	R186	On 05/02/2015			Bond Future	1	23,000,000	29,310.52 Member	Buy
17:04:01	R186	On 05/02/2015			Bond Future	1	105,400,000	0.00 Member	Sell
17:04:01	R186	On 05/02/2015			Bond Future	1	53,300,000	0.00 Client	Sell
Total for R186 Bond Future						136	2,230,400,000	1,421,407.92	
16:32:28	R2044	On 07/05/2015			Bond Future	1	336,900,000	371,932.11 Member	Buy
16:32:28	R2044	On 07/05/2015			Bond Future	1	365,000,000	0.00 Member	Sell
16:45:33	R2044	On 07/05/2015			Bond Future	1	11,700,000	0.00 Member	Sell
16:45:33	R2044	On 07/05/2015			Bond Future	1	11,700,000	12,916.61 Client	Buy
16:45:33	R2044	On 07/05/2015			Bond Future	1	11,700,000	12,916.61 Member	Buy
16:45:34	R2044	On 07/05/2015			Bond Future	1	16,400,000	18,105.33 Member	Buy
16:45:34	R2044	On 07/05/2015			Bond Future	1	336,900,000	0.00 Member	Sell
16:45:34	R2044	On 07/05/2015			Bond Future	1	336,900,000	371,932.11 Client	Buy
16:45:34	R2044	On 07/05/2015			Bond Future	1	16,400,000	0.00 Member	Sell
16:45:34	R2044	On 07/05/2015			Bond Future	1	16,400,000	18,105.33 Client	Buy
Total for R2044 Bond Future						10	1,460,000,000	805,908.10	
Grand Total for all Instruments						146	3,690,400,000	2,227,316.02	