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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/02/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:57:43	IGOV	On 07/05/2015		Index Future	1	20,000	4,525.94	Member	Buy
12:57:43	IGOV	On 07/05/2015		Index Future	1	20,000	0.00	Member	Sell
15:47:00	IGOV	On 07/05/2015		Index Future	1	20,000	0.00	Member	Sell
15:47:00	IGOV	On 07/05/2015		Index Future	1	20,000	4,529.54	Client	Buy
Total for IGOV Index Future					4	80,000	9,055.48		
11:40:17	R186	On 06/08/2015		Bond Future	1	21,600,000	26,471.14	Member	Buy
11:40:17	R186	On 06/08/2015		Bond Future	1	30,000,000	0.00	Client	Sell
11:48:05	R186	On 06/08/2015		Bond Future	1	8,400,000	0.00	Member	Sell
11:48:05	R186	On 06/08/2015		Bond Future	1	8,400,000	10,294.33	Member	Buy
11:48:05	R186	On 06/08/2015		Bond Future	1	8,400,000	10,294.33	Client	Buy
11:48:05	R186	On 06/08/2015		Bond Future	1	21,600,000	0.00	Member	Sell
11:48:05	R186	On 06/08/2015		Bond Future	1	21,600,000	26,471.14	Client	Buy
12:45:56	R186	On 07/05/2015		Bond Future	1	300,000	378.07	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
12:45:56	R186	On 07/05/2015			Bond Future	1	700,000	0.00	Member	Sell
12:50:31	R186	On 07/05/2015			Bond Future	1	300,000	0.00	Member	Sell
12:50:31	R186	On 07/05/2015			Bond Future	1	100,000	126.02	Client	Buy
12:50:31	R186	On 07/05/2015			Bond Future	1	300,000	0.00	Member	Sell
12:50:31	R186	On 07/05/2015			Bond Future	1	300,000	378.07	Client	Buy
12:50:31	R186	On 07/05/2015			Bond Future	1	300,000	378.07	Client	Buy
12:50:31	R186	On 07/05/2015			Bond Future	1	100,000	126.02	Member	Buy
12:50:31	R186	On 07/05/2015			Bond Future	1	100,000	0.00	Member	Sell
12:50:31	R186	On 07/05/2015			Bond Future	1	300,000	378.07	Member	Buy
17:01:28	R186	On 07/05/2015			Bond Future	1	3,200,000	4,017.39	Member	Buy
17:01:28	R186	On 07/05/2015			Bond Future	1	3,200,000	0.00	Member	Sell
17:13:37	R186	On 07/05/2015			Bond Future	1	3,200,000	0.00	Member	Sell
17:13:37	R186	On 07/05/2015			Bond Future	1	3,200,000	4,017.39	Client	Buy
17:13:37	R186	On 07/05/2015			Bond Future	1	3,200,000	4,017.39	Member	Buy
17:13:37	R186	On 07/05/2015			Bond Future	1	3,200,000	0.00	Member	Sell
Total for R186 Bond Future						23	142,000,000	87,347.45		
10:23:17	R2023	On 07/05/2015			Bond Future	1	10,300,000	10,700.34	Member	Buy
10:23:17	R2023	On 07/05/2015			Bond Future	1	10,300,000	0.00	Member	Sell
10:24:44	R2023	On 07/05/2015			Bond Future	1	144,800,000	150,443.64	Member	Buy
10:24:44	R2023	On 07/05/2015			Bond Future	1	500,000	0.00	Member	Sell
15:25:45	R2023	On 07/05/2015			Bond Future	1	10,300,000	10,700.34	Client	Buy
15:25:45	R2023	On 07/05/2015			Bond Future	1	10,300,000	0.00	Member	Sell
15:29:48	R2023	On 07/05/2015			Bond Future	1	500,000	0.00	Client	Sell
15:29:48	R2023	On 07/05/2015			Bond Future	1	3,900,000	0.00	Client	Sell
15:29:48	R2023	On 07/05/2015			Bond Future	1	2,600,000	2,701.34	Member	Buy
15:29:48	R2023	On 07/05/2015			Bond Future	1	4,600,000	0.00	Client	Sell
15:29:48	R2023	On 07/05/2015			Bond Future	1	4,100,000	0.00	Client	Sell
15:29:48	R2023	On 07/05/2015			Bond Future	1	700,000	727.28	Member	Buy
15:29:48	R2023	On 07/05/2015			Bond Future	1	2,600,000	0.00	Client	Sell
15:29:48	R2023	On 07/05/2015			Bond Future	1	4,600,000	4,779.29	Member	Buy
15:29:48	R2023	On 07/05/2015			Bond Future	1	1,600,000	0.00	Client	Sell
15:29:48	R2023	On 07/05/2015			Bond Future	1	7,500,000	7,792.32	Member	Buy
15:29:48	R2023	On 07/05/2015			Bond Future	1	119,300,000	0.00	Client	Sell
15:29:48	R2023	On 07/05/2015			Bond Future	1	700,000	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
15:29:48	R2023	On 07/05/2015			Bond Future	1	1,600,000	0.00	Member	Sell
15:29:48	R2023	On 07/05/2015			Bond Future	1	700,000	0.00	Member	Sell
15:29:48	R2023	On 07/05/2015			Bond Future	1	4,100,000	0.00	Member	Sell
15:29:48	R2023	On 07/05/2015			Bond Future	1	3,900,000	0.00	Member	Sell
15:29:48	R2023	On 07/05/2015			Bond Future	1	2,600,000	0.00	Member	Sell
15:29:48	R2023	On 07/05/2015			Bond Future	1	4,100,000	4,259.80	Member	Buy
15:29:48	R2023	On 07/05/2015			Bond Future	1	7,500,000	0.00	Client	Sell
15:29:48	R2023	On 07/05/2015			Bond Future	1	500,000	519.49	Member	Buy
15:29:48	R2023	On 07/05/2015			Bond Future	1	1,600,000	1,662.36	Member	Buy
15:29:48	R2023	On 07/05/2015			Bond Future	1	3,900,000	4,052.00	Member	Buy
15:29:48	R2023	On 07/05/2015			Bond Future	1	119,300,000	0.00	Member	Sell
15:29:48	R2023	On 07/05/2015			Bond Future	1	7,500,000	0.00	Member	Sell
15:29:48	R2023	On 07/05/2015			Bond Future	1	4,600,000	0.00	Member	Sell
15:29:48	R2023	On 07/05/2015			Bond Future	1	119,300,000	123,949.77	Member	Buy
Total for R2023 Bond Future						32	620,400,000	322,287.96		
9:15:23	R2037	On 06/08/2015			Bond Future	1	126,600,000	0.00	Client	Sell
9:15:23	R2037	On 06/08/2015			Bond Future	1	126,600,000	129,107.84	Member	Buy
Total for R2037 Bond Future						2	253,200,000	129,107.84		
9:47:01	R208	On 07/05/2015			Bond Future	1	75,000,000	74,227.68	Member	Buy
9:47:01	R208	On 07/05/2015			Bond Future	1	75,000,000	0.00	Member	Sell
11:53:39	R208	On 07/05/2015			Bond Future	1	75,000,000	74,227.68	Client	Buy
11:53:39	R208	On 07/05/2015			Bond Future	1	75,000,000	0.00	Member	Sell
Total for R208 Bond Future						4	300,000,000	148,455.36		
Grand Total for all Instruments						65	1,315,680,000	696,254.10		