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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/03/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:04:24	I2038	On 07/05/2015		Bond Future	1	25,000,000	0.00	Member	Sell
11:04:24	I2038	On 07/05/2015		Bond Future	1	200,000	255.08	Member	Buy
11:18:56	I2038	On 07/05/2015		Bond Future	1	10,600,000	13,519.28	Client	Buy
11:18:56	I2038	On 07/05/2015		Bond Future	1	10,600,000	13,519.28	Member	Buy
11:18:56	I2038	On 07/05/2015		Bond Future	1	10,600,000	0.00	Member	Sell
11:18:57	I2038	On 07/05/2015		Bond Future	1	2,200,000	2,805.89	Client	Buy
11:18:57	I2038	On 07/05/2015		Bond Future	1	1,000,000	1,275.40	Client	Buy
11:18:57	I2038	On 07/05/2015		Bond Future	1	200,000	0.00	Member	Sell
11:18:57	I2038	On 07/05/2015		Bond Future	1	200,000	255.08	Client	Buy
11:18:57	I2038	On 07/05/2015		Bond Future	1	1,000,000	1,275.40	Member	Buy
11:18:57	I2038	On 07/05/2015		Bond Future	1	1,000,000	0.00	Member	Sell
11:18:57	I2038	On 07/05/2015		Bond Future	1	1,600,000	2,040.65	Member	Buy
11:18:57	I2038	On 07/05/2015		Bond Future	1	1,400,000	1,785.56	Member	Buy
11:18:57	I2038	On 07/05/2015		Bond Future	1	1,200,000	1,530.48	Member	Buy
11:18:57	I2038	On 07/05/2015		Bond Future	1	5,000,000	6,377.02	Member	Buy
11:18:57	I2038	On 07/05/2015		Bond Future	1	1,600,000	2,040.65	Client	Buy

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11:18:57	I2038	On 07/05/2015			Bond Future	1	1,600,000	0.00	Member	Sell
11:18:57	I2038	On 07/05/2015			Bond Future	1	1,200,000	0.00	Member	Sell
11:18:57	I2038	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
11:18:57	I2038	On 07/05/2015			Bond Future	1	1,200,000	1,530.48	Client	Buy
11:18:57	I2038	On 07/05/2015			Bond Future	1	1,800,000	2,295.73	Client	Buy
11:18:57	I2038	On 07/05/2015			Bond Future	1	1,400,000	0.00	Member	Sell
11:18:57	I2038	On 07/05/2015			Bond Future	1	2,200,000	2,805.89	Member	Buy
11:18:57	I2038	On 07/05/2015			Bond Future	1	2,200,000	0.00	Member	Sell
11:18:57	I2038	On 07/05/2015			Bond Future	1	1,800,000	2,295.73	Member	Buy
13:21:17	I2038	On 07/05/2015			Bond Future	1	25,000,000	0.00	Member	Sell
13:21:17	I2038	On 07/05/2015			Bond Future	1	200,000	254.97	Member	Buy
15:57:01	I2038	On 07/05/2015			Bond Future	1	1,200,000	1,529.79	Client	Buy
15:57:01	I2038	On 07/05/2015			Bond Future	1	5,000,000	6,374.14	Member	Buy
15:57:01	I2038	On 07/05/2015			Bond Future	1	2,200,000	2,804.62	Member	Buy
15:57:01	I2038	On 07/05/2015			Bond Future	1	1,800,000	2,294.69	Member	Buy
15:57:01	I2038	On 07/05/2015			Bond Future	1	1,200,000	0.00	Member	Sell
15:57:01	I2038	On 07/05/2015			Bond Future	1	10,600,000	0.00	Member	Sell
15:57:01	I2038	On 07/05/2015			Bond Future	1	1,200,000	1,529.79	Member	Buy
15:57:01	I2038	On 07/05/2015			Bond Future	1	1,000,000	1,274.83	Member	Buy
15:57:01	I2038	On 07/05/2015			Bond Future	1	1,600,000	2,039.72	Member	Buy
15:57:01	I2038	On 07/05/2015			Bond Future	1	1,400,000	1,784.76	Member	Buy
15:57:01	I2038	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
15:57:01	I2038	On 07/05/2015			Bond Future	1	2,200,000	0.00	Member	Sell
15:57:01	I2038	On 07/05/2015			Bond Future	1	200,000	254.97	Client	Buy
15:57:01	I2038	On 07/05/2015			Bond Future	1	5,000,000	6,374.14	Client	Buy
15:57:01	I2038	On 07/05/2015			Bond Future	1	200,000	0.00	Member	Sell
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15:57:01	I2038	On 07/05/2015			Bond Future	1	1,000,000	1,274.83	Client	Buy
15:57:01	I2038	On 07/05/2015			Bond Future	1	1,400,000	0.00	Member	Sell
15:57:01	I2038	On 07/05/2015			Bond Future	1	10,600,000	13,513.17	Member	Buy
15:57:01	I2038	On 07/05/2015			Bond Future	1	10,600,000	13,513.17	Client	Buy
15:57:01	I2038	On 07/05/2015			Bond Future	1	1,800,000	0.00	Member	Sell

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15:57:01	I2038	On 07/05/2015			Bond Future	1	1,400,000	1,784.76	Client	Buy
15:57:01	I2038	On 07/05/2015			Bond Future	1	1,800,000	2,294.69	Client	Buy
15:57:01	I2038	On 07/05/2015			Bond Future	1	1,600,000	2,039.72	Client	Buy
15:57:01	I2038	On 07/05/2015			Bond Future	1	1,600,000	0.00	Member	Sell
Total for I2038 Bond Future						56	200,000,000	127,511.56		
10:35:38	R2048	On 07/05/2015			Bond Future	1	50,000,000	52,840.51	Member	Buy
10:35:38	R2048	On 07/05/2015			Bond Future	1	50,000,000	0.00	Member	Sell
10:48:33	R2048	On 07/05/2015			Bond Future	1	50,000,000	0.00	Member	Sell
10:48:33	R2048	On 07/05/2015			Bond Future	1	50,000,000	52,840.51	Client	Buy
Total for R2048 Bond Future						4	200,000,000	105,681.02		
13:35:20	R209	On 07/05/2015			Bond Future	1	304,800,000	244,362.09	Member	Buy
13:35:20	R209	On 07/05/2015			Bond Future	1	340,800,000	0.00	Member	Sell
13:53:54	R209	On 07/05/2015			Bond Future	1	19,300,000	0.00	Member	Sell
13:53:54	R209	On 07/05/2015			Bond Future	1	19,300,000	15,473.06	Client	Buy
13:53:54	R209	On 07/05/2015			Bond Future	1	13,500,000	10,823.12	Client	Buy
13:53:54	R209	On 07/05/2015			Bond Future	1	13,500,000	0.00	Member	Sell
13:53:54	R209	On 07/05/2015			Bond Future	1	3,200,000	2,565.48	Client	Buy
13:53:54	R209	On 07/05/2015			Bond Future	1	19,300,000	15,473.06	Member	Buy
13:53:54	R209	On 07/05/2015			Bond Future	1	3,200,000	2,565.48	Member	Buy
13:53:54	R209	On 07/05/2015			Bond Future	1	13,500,000	10,823.12	Member	Buy
13:53:54	R209	On 07/05/2015			Bond Future	1	304,800,000	244,362.09	Client	Buy
13:53:54	R209	On 07/05/2015			Bond Future	1	3,200,000	0.00	Member	Sell
13:53:54	R209	On 07/05/2015			Bond Future	1	304,800,000	0.00	Member	Sell
Total for R209 Bond Future						13	1,363,200,000	546,447.51		
Grand Total for all Instruments						73	1,763,200,000	779,640.09		