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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/03/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
16:38:19	ALBI	On 07/05/2015		Index Future	1	90,000	45,007.92 Member	Buy
16:38:19	ALBI	On 07/05/2015		Index Future	1	90,000	0.00 Member	Sell
16:42:25	ALBI	On 07/05/2015		Index Future	1	90,000	45,016.92 Client	Buy
16:42:25	ALBI	On 07/05/2015		Index Future	1	90,000	0.00 Member	Sell
Total for ALBI Index Future					4	360,000	90,024.84	
11:39:27	R186	On 07/05/2015		Bond Future	1	1,000,000	1,245.66 Member	Buy
11:39:27	R186	On 07/05/2015		Bond Future	1	1,000,000	0.00 Client	Sell
13:13:59	R186	On 07/05/2015		Bond Future	1	1,800,000	2,244.78 Member	Buy
13:13:59	R186	On 07/05/2015		Bond Future	1	10,600,000	0.00 Member	Sell
13:50:27	R186	On 07/05/2015		Bond Future	1	2,300,000	2,868.33 Client	Buy
13:50:27	R186	On 07/05/2015		Bond Future	1	1,800,000	2,244.78 Client	Buy
13:50:27	R186	On 07/05/2015		Bond Future	1	100,000	124.71 Client	Buy
13:50:27	R186	On 07/05/2015		Bond Future	1	1,600,000	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
13:50:27	R186	On 07/05/2015			Bond Future	1	1,500,000	0.00	Member	Sell
13:50:27	R186	On 07/05/2015			Bond Future	1	1,500,000	1,870.65	Client	Buy
13:50:27	R186	On 07/05/2015			Bond Future	1	3,300,000	4,115.43	Client	Buy
13:50:27	R186	On 07/05/2015			Bond Future	1	1,500,000	1,870.65	Member	Buy
13:50:27	R186	On 07/05/2015			Bond Future	1	3,300,000	4,115.43	Member	Buy
13:50:27	R186	On 07/05/2015			Bond Future	1	3,300,000	0.00	Member	Sell
13:50:27	R186	On 07/05/2015			Bond Future	1	1,600,000	1,995.36	Member	Buy
13:50:27	R186	On 07/05/2015			Bond Future	1	2,300,000	2,868.33	Member	Buy
13:50:27	R186	On 07/05/2015			Bond Future	1	100,000	124.71	Member	Buy
13:50:27	R186	On 07/05/2015			Bond Future	1	1,800,000	0.00	Member	Sell
13:50:27	R186	On 07/05/2015			Bond Future	1	1,600,000	1,995.36	Client	Buy
13:50:27	R186	On 07/05/2015			Bond Future	1	100,000	0.00	Member	Sell
13:50:27	R186	On 07/05/2015			Bond Future	1	2,300,000	0.00	Member	Sell
Total for R186 Bond Future						21	44,400,000	27,684.20		
14:56:09	R204	On 07/05/2015			Bond Future	1	260,300,000	275,657.83	Member	Buy
14:56:09	R204	On 07/05/2015			Bond Future	1	3,600,000	0.00	Member	Sell
15:04:42	R204	On 07/05/2015			Bond Future	1	247,100,000	0.00	Member	Sell
15:04:42	R204	On 07/05/2015			Bond Future	1	5,800,000	0.00	Member	Sell
15:04:42	R204	On 07/05/2015			Bond Future	1	3,800,000	0.00	Member	Sell
15:04:42	R204	On 07/05/2015			Bond Future	1	5,800,000	6,142.20	Member	Buy
15:04:42	R204	On 07/05/2015			Bond Future	1	5,800,000	0.00	Client	Sell
15:04:42	R204	On 07/05/2015			Bond Future	1	3,600,000	0.00	Client	Sell
15:04:42	R204	On 07/05/2015			Bond Future	1	247,100,000	0.00	Client	Sell
15:04:42	R204	On 07/05/2015			Bond Future	1	247,100,000	261,679.02	Member	Buy
15:04:42	R204	On 07/05/2015			Bond Future	1	3,800,000	0.00	Client	Sell
15:04:42	R204	On 07/05/2015			Bond Future	1	3,600,000	3,812.40	Member	Buy
15:04:42	R204	On 07/05/2015			Bond Future	1	3,800,000	4,024.20	Member	Buy
Total for R204 Bond Future						13	1,041,200,000	551,315.66		
12:10:07	R2048	On 07/05/2015			Bond Future	1	200,000	208.67	Member	Buy
12:10:07	R2048	On 07/05/2015			Bond Future	1	200,000	0.00	Member	Sell
12:11:58	R2048	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
12:11:58	R2048	On 07/05/2015			Bond Future	1	200,000	208.67	Client	Buy
Total for R2048 Bond Future						4	800,000	417.35		
13:51:32	R207	On 07/05/2015			Bond Future	1	131,000,000	134,222.27	Member	Buy
13:51:32	R207	On 07/05/2015			Bond Future	1	1,200,000	0.00	Member	Sell
14:08:37	R207	On 07/05/2015			Bond Future	1	43,600,000	0.00	Member	Sell
14:08:37	R207	On 07/05/2015			Bond Future	1	33,100,000	0.00	Member	Sell
14:08:37	R207	On 07/05/2015			Bond Future	1	13,400,000	0.00	Client	Sell
14:08:37	R207	On 07/05/2015			Bond Future	1	3,500,000	0.00	Member	Sell
14:08:37	R207	On 07/05/2015			Bond Future	1	33,100,000	0.00	Client	Sell
14:08:37	R207	On 07/05/2015			Bond Future	1	17,900,000	0.00	Client	Sell
14:08:37	R207	On 07/05/2015			Bond Future	1	13,400,000	13,729.61	Member	Buy
14:08:37	R207	On 07/05/2015			Bond Future	1	18,300,000	0.00	Client	Sell
14:08:37	R207	On 07/05/2015			Bond Future	1	43,600,000	0.00	Client	Sell
14:08:37	R207	On 07/05/2015			Bond Future	1	3,500,000	3,586.09	Member	Buy
14:08:37	R207	On 07/05/2015			Bond Future	1	18,300,000	18,750.13	Member	Buy
14:08:37	R207	On 07/05/2015			Bond Future	1	3,500,000	0.00	Client	Sell
14:08:37	R207	On 07/05/2015			Bond Future	1	17,900,000	18,340.30	Member	Buy
14:08:37	R207	On 07/05/2015			Bond Future	1	18,300,000	0.00	Member	Sell
14:08:37	R207	On 07/05/2015			Bond Future	1	17,900,000	0.00	Member	Sell
14:08:37	R207	On 07/05/2015			Bond Future	1	13,400,000	0.00	Member	Sell
14:08:37	R207	On 07/05/2015			Bond Future	1	1,200,000	1,229.52	Member	Buy
14:08:37	R207	On 07/05/2015			Bond Future	1	33,100,000	33,914.18	Member	Buy
14:08:37	R207	On 07/05/2015			Bond Future	1	1,200,000	0.00	Client	Sell
14:08:37	R207	On 07/05/2015			Bond Future	1	43,600,000	44,672.45	Member	Buy
Total for R207 Bond Future						22	524,000,000	268,444.55		
9:32:24	R208	On 06/08/2015			Bond Future	1	10,000,000	0.00	Member	Sell
9:32:24	R208	On 06/08/2015			Bond Future	1	10,000,000	9,986.60	Member	Buy
17:00:34	R208	On 07/05/2015			Bond Future	1	49,000,000	47,997.59	Member	Buy
17:00:34	R208	On 07/05/2015			Bond Future	1	44,700,000	0.00	Member	Sell
17:19:16	R208	On 07/05/2015			Bond Future	1	44,700,000	43,785.55	Member	Buy
17:19:16	R208	On 07/05/2015			Bond Future	1	1,100,000	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
17:19:16	R208	On 07/05/2015			Bond Future	1	3,200,000	0.00 Member	Sell
17:19:16	R208	On 07/05/2015			Bond Future	1	44,700,000	0.00 Client	Sell
17:19:16	R208	On 07/05/2015			Bond Future	1	3,200,000	3,134.54 Member	Buy
17:19:16	R208	On 07/05/2015			Bond Future	1	1,100,000	1,077.50 Member	Buy
17:19:16	R208	On 07/05/2015			Bond Future	1	3,200,000	0.00 Client	Sell
17:19:16	R208	On 07/05/2015			Bond Future	1	1,100,000	0.00 Client	Sell
Total for R208 Bond Future						12	216,000,000	105,981.77	
9:32:24	R209	On 07/05/2015			Bond Future	1	10,000,000	0.00 Member	Sell
9:32:24	R209	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
9:32:24	R209	On 06/08/2015			Bond Future	1	10,000,000	8,175.97 Member	Buy
9:32:24	R209	On 07/05/2015			Bond Future	1	10,000,000	8,045.97 Member	Buy
Total for R209 Bond Future						4	40,000,000	16,221.94	
Grand Total for all Instruments						80	1,866,760,000	1,060,090.31	