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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/04/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:14:30	I2038	On 06/08/2015		Bond Future	1	500,000	663.46	Member	Buy
16:14:30	I2038	On 06/08/2015		Bond Future	1	3,300,000	0.00	Member	Sell
16:36:23	I2038	On 06/08/2015		Bond Future	1	1,900,000	0.00	Member	Sell
16:36:23	I2038	On 06/08/2015		Bond Future	1	1,900,000	2,521.16	Client	Buy
16:36:23	I2038	On 06/08/2015		Bond Future	1	1,900,000	2,521.16	Member	Buy
16:36:24	I2038	On 06/08/2015		Bond Future	1	900,000	1,194.23	Member	Buy
16:36:24	I2038	On 06/08/2015		Bond Future	1	500,000	0.00	Member	Sell
16:36:24	I2038	On 06/08/2015		Bond Future	1	900,000	1,194.23	Client	Buy
16:36:24	I2038	On 06/08/2015		Bond Future	1	500,000	663.46	Client	Buy
16:36:24	I2038	On 06/08/2015		Bond Future	1	900,000	0.00	Member	Sell
Total for I2038 Bond Future					10	13,200,000	8,757.70		
16:03:56	IGOV	On 07/05/2015		Index Future	1	170,000	38,914.19	Member	Buy
16:03:56	IGOV	On 07/05/2015		Index Future	1	10,000	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
16:33:57	IGOV	On 07/05/2015			Index Future	1	160,000	0.00	Client	Sell
16:33:57	IGOV	On 07/05/2015			Index Future	1	160,000	36,625.12	Member	Buy
16:33:57	IGOV	On 07/05/2015			Index Future	1	10,000	0.00	Client	Sell
16:33:57	IGOV	On 07/05/2015			Index Future	1	160,000	0.00	Member	Sell
16:33:57	IGOV	On 07/05/2015			Index Future	1	10,000	2,289.07	Member	Buy
Total for IGOV Index Future						7	680,000	77,828.38		
14:38:45	R186	On 07/05/2015			Bond Future	1	1,000,000	1,244.78	Member	Buy
14:38:45	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00	Member	Sell
15:06:13	R186	On 07/05/2015			Bond Future	1	1,000,000	1,245.20	Client	Buy
15:06:13	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00	Member	Sell
15:34:42	R186	On 07/05/2015			Bond Future	1	2,600,000	3,244.98	Member	Buy
15:34:42	R186	On 07/05/2015			Bond Future	1	30,000,000	0.00	Member	Sell
15:50:14	R186	On 07/05/2015			Bond Future	1	10,400,000	0.00	Member	Sell
15:50:14	R186	On 07/05/2015			Bond Future	1	200,000	0.00	Member	Sell
15:50:14	R186	On 07/05/2015			Bond Future	1	200,000	248.82	Member	Buy
15:50:14	R186	On 07/05/2015			Bond Future	1	10,400,000	12,907.86	Member	Buy
17:00:17	R186	On 07/05/2015			Bond Future	1	300,000	373.48	Member	Buy
17:00:17	R186	On 07/05/2015			Bond Future	1	300,000	0.00	Member	Sell
17:02:20	R186	On 07/05/2015			Bond Future	1	300,000	373.48	Client	Buy
17:02:20	R186	On 07/05/2015			Bond Future	1	300,000	0.00	Member	Sell
17:14:04	R186	On 07/05/2015			Bond Future	1	500,000	624.04	Client	Buy
17:14:04	R186	On 07/05/2015			Bond Future	1	2,500,000	3,120.18	Member	Buy
17:14:04	R186	On 07/05/2015			Bond Future	1	2,500,000	3,120.18	Member	Buy
17:14:04	R186	On 07/05/2015			Bond Future	1	2,500,000	3,120.18	Client	Buy
17:14:04	R186	On 07/05/2015			Bond Future	1	3,100,000	3,869.02	Member	Buy
17:14:04	R186	On 07/05/2015			Bond Future	1	2,000,000	2,496.14	Member	Buy
17:14:04	R186	On 07/05/2015			Bond Future	1	9,000,000	11,232.63	Client	Buy
17:14:04	R186	On 07/05/2015			Bond Future	1	2,600,000	3,244.98	Client	Buy
17:14:04	R186	On 07/05/2015			Bond Future	1	2,600,000	0.00	Member	Sell
17:14:04	R186	On 07/05/2015			Bond Future	1	3,100,000	0.00	Member	Sell
17:14:04	R186	On 07/05/2015			Bond Future	1	3,100,000	3,869.02	Client	Buy
17:14:04	R186	On 07/05/2015			Bond Future	1	300,000	374.42	Client	Buy
17:14:04	R186	On 07/05/2015			Bond Future	1	500,000	0.00	Member	Sell
17:14:04	R186	On 07/05/2015			Bond Future	1	2,500,000	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
17:14:04	R186	On 07/05/2015			Bond Future	1	2,500,000	0.00	Member	Sell
17:14:04	R186	On 07/05/2015			Bond Future	1	2,500,000	3,120.18	Client	Buy
17:14:04	R186	On 07/05/2015			Bond Future	1	2,000,000	2,496.14	Client	Buy
17:14:04	R186	On 07/05/2015			Bond Future	1	7,500,000	9,360.53	Client	Buy
17:14:04	R186	On 07/05/2015			Bond Future	1	2,000,000	0.00	Member	Sell
17:14:04	R186	On 07/05/2015			Bond Future	1	300,000	374.42	Member	Buy
17:14:04	R186	On 07/05/2015			Bond Future	1	7,500,000	9,360.53	Member	Buy
17:14:04	R186	On 07/05/2015			Bond Future	1	7,500,000	0.00	Member	Sell
17:14:04	R186	On 07/05/2015			Bond Future	1	9,000,000	11,232.63	Member	Buy
17:14:04	R186	On 07/05/2015			Bond Future	1	500,000	624.04	Member	Buy
17:14:04	R186	On 07/05/2015			Bond Future	1	300,000	0.00	Member	Sell
17:14:04	R186	On 07/05/2015			Bond Future	1	9,000,000	0.00	Member	Sell
Total for R186 Bond Future						40	146,400,000	91,277.85		
16:14:30	R202	On 06/08/2015			Bond Future	1	12,000,000	0.00	Member	Sell
16:14:30	R202	On 06/08/2015			Bond Future	1	12,000,000	29,178.36	Member	Buy
16:35:39	R202	On 06/08/2015			Bond Future	1	12,000,000	0.00	Member	Sell
16:35:39	R202	On 06/08/2015			Bond Future	1	12,000,000	29,178.36	Client	Buy
Total for R202 Bond Future						4	48,000,000	58,356.72		
13:30:48	R209	On 07/05/2015			Bond Future	1	10,000,000	0.00	Member	Sell
13:30:48	R209	On 07/05/2015			Bond Future	1	10,000,000	8,025.65	Member	Buy
17:21:03	R209	On 07/05/2015			Bond Future	1	10,000,000	0.00	Client	Sell
17:21:03	R209	On 07/05/2015			Bond Future	1	10,000,000	8,025.65	Member	Buy
Total for R209 Bond Future						4	40,000,000	16,051.30		
14:55:27	R214	On 06/08/2015			Bond Future	1	789,200,000	648,231.60	Member	Buy
14:55:27	R214	On 06/08/2015			Bond Future	1	2,500,000	0.00	Member	Sell
15:05:14	R214	On 06/08/2015			Bond Future	1	22,300,000	0.00	Member	Sell
15:05:14	R214	On 06/08/2015			Bond Future	1	369,200,000	0.00	Member	Sell
15:05:14	R214	On 06/08/2015			Bond Future	1	74,300,000	0.00	Member	Sell
15:05:14	R214	On 06/08/2015			Bond Future	1	35,900,000	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
15:05:14	R214	On 06/08/2015			Bond Future	1	21,600,000	0.00	Client	Sell
15:05:14	R214	On 06/08/2015			Bond Future	1	22,300,000	18,316.73	Member	Buy
15:05:14	R214	On 06/08/2015			Bond Future	1	32,100,000	26,366.24	Member	Buy
15:05:14	R214	On 06/08/2015			Bond Future	1	29,600,000	0.00	Client	Sell
15:05:14	R214	On 06/08/2015			Bond Future	1	369,200,000	0.00	Client	Sell
15:05:14	R214	On 06/08/2015			Bond Future	1	22,300,000	0.00	Client	Sell
15:05:14	R214	On 06/08/2015			Bond Future	1	74,300,000	0.00	Client	Sell
15:05:14	R214	On 06/08/2015			Bond Future	1	58,300,000	0.00	Client	Sell
15:05:14	R214	On 06/08/2015			Bond Future	1	21,600,000	17,741.77	Member	Buy
15:05:14	R214	On 06/08/2015			Bond Future	1	57,000,000	46,818.55	Member	Buy
15:05:14	R214	On 06/08/2015			Bond Future	1	29,600,000	24,312.79	Member	Buy
15:05:14	R214	On 06/08/2015			Bond Future	1	58,300,000	47,886.34	Member	Buy
15:05:14	R214	On 06/08/2015			Bond Future	1	35,900,000	0.00	Member	Sell
15:05:14	R214	On 06/08/2015			Bond Future	1	74,300,000	61,028.39	Member	Buy
15:05:14	R214	On 06/08/2015			Bond Future	1	57,000,000	0.00	Client	Sell
15:05:14	R214	On 06/08/2015			Bond Future	1	35,900,000	29,487.47	Member	Buy
15:05:14	R214	On 06/08/2015			Bond Future	1	369,200,000	303,252.79	Member	Buy
15:05:14	R214	On 06/08/2015			Bond Future	1	32,100,000	0.00	Client	Sell
15:05:14	R214	On 06/08/2015			Bond Future	1	21,600,000	0.00	Member	Sell
15:05:14	R214	On 06/08/2015			Bond Future	1	32,100,000	0.00	Member	Sell
15:05:14	R214	On 06/08/2015			Bond Future	1	29,600,000	0.00	Member	Sell
15:05:14	R214	On 06/08/2015			Bond Future	1	58,300,000	0.00	Member	Sell
15:05:14	R214	On 06/08/2015			Bond Future	1	57,000,000	0.00	Member	Sell
15:05:15	R214	On 06/08/2015			Bond Future	1	5,300,000	0.00	Member	Sell
15:05:15	R214	On 06/08/2015			Bond Future	1	4,800,000	0.00	Member	Sell
15:05:15	R214	On 06/08/2015			Bond Future	1	18,400,000	0.00	Member	Sell
15:05:15	R214	On 06/08/2015			Bond Future	1	16,800,000	0.00	Member	Sell
15:05:15	R214	On 06/08/2015			Bond Future	1	15,900,000	0.00	Member	Sell
15:05:15	R214	On 06/08/2015			Bond Future	1	18,400,000	0.00	Member	Sell
15:05:15	R214	On 06/08/2015			Bond Future	1	2,500,000	0.00	Client	Sell
15:05:15	R214	On 06/08/2015			Bond Future	1	18,400,000	15,113.36	Member	Buy
15:05:15	R214	On 06/08/2015			Bond Future	1	18,400,000	0.00	Client	Sell
15:05:15	R214	On 06/08/2015			Bond Future	1	5,300,000	0.00	Client	Sell
15:05:15	R214	On 06/08/2015			Bond Future	1	18,400,000	0.00	Client	Sell
15:05:15	R214	On 06/08/2015			Bond Future	1	5,300,000	4,353.30	Member	Buy
15:05:15	R214	On 06/08/2015			Bond Future	1	16,800,000	13,799.15	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
15:05:15	R214	On 06/08/2015			Bond Future	1	16,800,000	0.00 Client	Sell
15:05:15	R214	On 06/08/2015			Bond Future	1	4,800,000	0.00 Client	Sell
15:05:15	R214	On 06/08/2015			Bond Future	1	4,800,000	3,942.61 Member	Buy
15:05:15	R214	On 06/08/2015			Bond Future	1	2,500,000	2,053.45 Member	Buy
15:05:15	R214	On 06/08/2015			Bond Future	1	15,900,000	13,059.91 Member	Buy
15:05:15	R214	On 06/08/2015			Bond Future	1	6,800,000	5,585.37 Member	Buy
15:05:15	R214	On 06/08/2015			Bond Future	1	18,400,000	15,113.36 Member	Buy
15:05:15	R214	On 06/08/2015			Bond Future	1	6,800,000	0.00 Client	Sell
15:05:15	R214	On 06/08/2015			Bond Future	1	15,900,000	0.00 Client	Sell
15:05:15	R214	On 06/08/2015			Bond Future	1	6,800,000	0.00 Member	Sell
Total for R214 Bond Future						52	3,156,800,000	1,296,463.19	
Grand Total for all Instruments						117	3,405,080,000	1,548,735.14	