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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/01/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
15:59:21	R186	On 05/02/2015		Bond Future	1	90,000,000	0.00 Member	Sell
15:59:21	R186	On 05/02/2015		Bond Future	1	90,000,000	113,249.73 Member	Buy
16:38:19	R186	On 05/02/2015		Bond Future	1	90,000,000	113,249.73 Client	Buy
16:38:19	R186	On 05/02/2015		Bond Future	1	90,000,000	0.00 Member	Sell
Total for R186 Bond Future					4	360,000,000	226,499.45	
15:07:37	R2023	On 07/05/2015		Bond Future	1	45,000,000	47,212.13 Member	Buy
15:07:37	R2023	On 07/05/2015		Bond Future	1	45,000,000	0.00 Member	Sell
Total for R2023 Bond Future					2	90,000,000	47,212.13	
15:07:37	R203	On 07/05/2015		Bond Future	1	200,000,000	0.00 Member	Sell
15:07:37	R203	On 07/05/2015		Bond Future	1	200,000,000	210,461.24 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
Total for R203 Bond Future					2	400,000,000	210,461.24		
15:07:37	R204	On 07/05/2015		Bond Future	1	205,000,000	0.00	Member	Sell
15:07:37	R204	On 07/05/2015		Bond Future	1	205,000,000	219,996.30	Member	Buy
Total for R204 Bond Future					2	410,000,000	219,996.30		
15:59:21	R2048	On 05/02/2015		Bond Future	1	65,000,000	71,057.58	Member	Buy
15:59:21	R2048	On 05/02/2015		Bond Future	1	65,000,000	0.00	Member	Sell
16:37:44	R2048	On 05/02/2015		Bond Future	1	65,000,000	0.00	Client	Sell
16:37:44	R2048	On 05/02/2015		Bond Future	1	65,000,000	71,057.58	Member	Buy
Total for R2048 Bond Future					4	260,000,000	142,115.16		
15:07:37	R207	On 07/05/2015		Bond Future	1	80,000,000	83,114.28	Member	Buy
15:07:37	R207	On 07/05/2015		Bond Future	1	80,000,000	0.00	Member	Sell
Total for R207 Bond Future					2	160,000,000	83,114.28		
15:07:37	R208	On 07/05/2015		Bond Future	1	120,000,000	119,564.27	Member	Buy
15:07:37	R208	On 07/05/2015		Bond Future	1	120,000,000	0.00	Member	Sell
16:04:14	R208	On 05/02/2015		Bond Future	1	75,000,000	0.00	Member	Sell
16:04:14	R208	On 05/02/2015		Bond Future	1	75,000,000	76,215.11	Member	Buy
16:38:31	R208	On 05/02/2015		Bond Future	1	75,000,000	76,215.11	Client	Buy
16:38:31	R208	On 05/02/2015		Bond Future	1	75,000,000	0.00	Member	Sell
Total for R208 Bond Future					6	540,000,000	271,994.49		
15:59:21	R213	On 05/02/2015		Bond Future	1	30,000,000	28,532.84	Member	Buy
15:59:21	R213	On 05/02/2015		Bond Future	1	30,000,000	0.00	Member	Sell
16:37:57	R213	On 05/02/2015		Bond Future	1	30,000,000	28,532.84	Member	Buy
16:37:57	R213	On 05/02/2015		Bond Future	1	30,000,000	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
Total for R213 Bond Future						4	120,000,000	57,065.67	
15:59:21	R214	On 05/02/2015			Bond Future	1	20,000,000	17,057.28 Member	Buy
15:59:21	R214	On 05/02/2015			Bond Future	1	20,000,000	0.00 Member	Sell
16:38:09	R214	On 05/02/2015			Bond Future	1	20,000,000	0.00 Client	Sell
16:38:09	R214	On 05/02/2015			Bond Future	1	20,000,000	17,057.28 Member	Buy
Total for R214 Bond Future						4	80,000,000	34,114.56	
Grand Total for all Instruments						30	2,420,000,000	1,292,573.29	