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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/03/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:30:51	I2038	On 07/05/2015		Bond Future	1	2,000,000	0.00	Member	Sell
11:30:51	I2038	On 07/05/2015		Bond Future	1	100,000	127.77	Member	Buy
11:39:50	I2038	On 07/05/2015		Bond Future	1	100,000	127.77	Member	Buy
11:39:50	I2038	On 07/05/2015		Bond Future	1	100,000	0.00	Member	Sell
11:39:50	I2038	On 07/05/2015		Bond Future	1	100,000	127.77	Client	Buy
11:39:51	I2038	On 07/05/2015		Bond Future	1	400,000	511.08	Client	Buy
11:39:51	I2038	On 07/05/2015		Bond Future	1	100,000	0.00	Member	Sell
11:39:51	I2038	On 07/05/2015		Bond Future	1	1,200,000	1,533.23	Member	Buy
11:39:51	I2038	On 07/05/2015		Bond Future	1	1,200,000	0.00	Member	Sell
11:39:51	I2038	On 07/05/2015		Bond Future	1	1,200,000	1,533.23	Client	Buy
11:39:51	I2038	On 07/05/2015		Bond Future	1	100,000	127.77	Client	Buy
11:39:51	I2038	On 07/05/2015		Bond Future	1	100,000	0.00	Member	Sell
11:39:51	I2038	On 07/05/2015		Bond Future	1	400,000	511.08	Member	Buy
11:39:51	I2038	On 07/05/2015		Bond Future	1	100,000	127.77	Member	Buy
11:39:51	I2038	On 07/05/2015		Bond Future	1	100,000	127.77	Member	Buy
11:39:51	I2038	On 07/05/2015		Bond Future	1	100,000	127.77	Client	Buy

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11:39:51	I2038	On 07/05/2015			Bond Future	1	100,000	127.77	Client	Buy
11:39:51	I2038	On 07/05/2015			Bond Future	1	100,000	0.00	Member	Sell
11:39:51	I2038	On 07/05/2015			Bond Future	1	400,000	0.00	Member	Sell
Total for I2038 Bond Future						19	8,000,000	5,110.76		
11:39:49	R186	On 07/05/2015			Bond Future	1	100,000	123.67	Member	Buy
11:39:49	R186	On 07/05/2015			Bond Future	1	100,000	0.00	Member	Sell
12:10:49	R186	On 07/05/2015			Bond Future	1	100,000	123.32	Member	Buy
12:10:49	R186	On 07/05/2015			Bond Future	1	100,000	0.00	Member	Sell
12:11:32	R186	On 07/05/2015			Bond Future	1	100,000	123.32	Client	Buy
12:11:32	R186	On 07/05/2015			Bond Future	1	100,000	0.00	Member	Sell
12:11:53	R186	On 07/05/2015			Bond Future	1	100,000	0.00	Member	Sell
12:11:53	R186	On 07/05/2015			Bond Future	1	100,000	123.67	Client	Buy
12:29:23	R186	On 07/05/2015			Bond Future	1	200,000	246.56	Member	Buy
12:29:23	R186	On 07/05/2015			Bond Future	1	200,000	0.00	Member	Sell
12:29:44	R186	On 07/05/2015			Bond Future	1	200,000	246.56	Client	Buy
12:29:44	R186	On 07/05/2015			Bond Future	1	200,000	0.00	Member	Sell
13:28:58	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00	Member	Sell
13:28:58	R186	On 07/05/2015			Bond Future	1	10,000,000	12,397.61	Member	Buy
13:47:40	R186	On 07/05/2015			Bond Future	1	38,000,000	46,674.87	Member	Buy
13:47:40	R186	On 07/05/2015			Bond Future	1	1,600,000	0.00	Member	Sell
14:26:10	R186	On 07/05/2015			Bond Future	1	6,400,000	7,861.03	Member	Buy
14:26:10	R186	On 07/05/2015			Bond Future	1	5,400,000	6,632.74	Member	Buy
14:26:10	R186	On 07/05/2015			Bond Future	1	5,400,000	0.00	Client	Sell
14:26:10	R186	On 07/05/2015			Bond Future	1	11,600,000	0.00	Client	Sell
14:26:10	R186	On 07/05/2015			Bond Future	1	6,400,000	0.00	Client	Sell
14:26:10	R186	On 07/05/2015			Bond Future	1	600,000	736.97	Member	Buy
14:26:10	R186	On 07/05/2015			Bond Future	1	11,600,000	14,248.12	Member	Buy
14:26:10	R186	On 07/05/2015			Bond Future	1	600,000	0.00	Client	Sell
14:26:10	R186	On 07/05/2015			Bond Future	1	200,000	245.66	Member	Buy
14:26:10	R186	On 07/05/2015			Bond Future	1	10,400,000	0.00	Client	Sell
14:26:10	R186	On 07/05/2015			Bond Future	1	10,400,000	0.00	Member	Sell
14:26:10	R186	On 07/05/2015			Bond Future	1	10,400,000	12,774.18	Member	Buy
14:26:10	R186	On 07/05/2015			Bond Future	1	11,600,000	0.00	Member	Sell
14:26:10	R186	On 07/05/2015			Bond Future	1	1,800,000	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
14:26:10	R186	On 07/05/2015			Bond Future	1	600,000	0.00 Member	Sell
14:26:10	R186	On 07/05/2015			Bond Future	1	200,000	0.00 Member	Sell
14:26:10	R186	On 07/05/2015			Bond Future	1	6,400,000	0.00 Member	Sell
14:26:10	R186	On 07/05/2015			Bond Future	1	5,400,000	0.00 Member	Sell
14:26:10	R186	On 07/05/2015			Bond Future	1	200,000	0.00 Client	Sell
14:26:11	R186	On 07/05/2015			Bond Future	1	1,800,000	0.00 Client	Sell
14:26:11	R186	On 07/05/2015			Bond Future	1	1,600,000	0.00 Client	Sell
14:26:11	R186	On 07/05/2015			Bond Future	1	1,800,000	2,210.91 Member	Buy
14:26:11	R186	On 07/05/2015			Bond Future	1	1,600,000	1,965.26 Member	Buy
14:53:30	R186	On 07/05/2015			Bond Future	1	10,000,000	12,397.61 Member	Buy
14:53:30	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00 Client	Sell
Total for R186 Bond Future						41	193,600,000	119,132.07	
14:31:35	R202	On 07/05/2015			Bond Future	1	13,700,000	0.00 Member	Sell
14:31:35	R202	On 07/05/2015			Bond Future	1	13,700,000	32,670.99 Member	Buy
14:35:53	R202	On 07/05/2015			Bond Future	1	13,700,000	0.00 Member	Sell
14:35:53	R202	On 07/05/2015			Bond Future	1	13,700,000	32,670.99 Client	Buy
Total for R202 Bond Future						4	54,800,000	65,341.97	
11:47:00	R209	On 07/05/2015			Bond Future	1	100,000,000	79,429.22 Member	Buy
11:47:00	R209	On 07/05/2015			Bond Future	1	100,000,000	0.00 Member	Sell
14:25:38	R209	On 07/05/2015			Bond Future	1	100,000,000	0.00 Member	Sell
14:25:38	R209	On 07/05/2015			Bond Future	1	100,000,000	79,429.22 Client	Buy
Total for R209 Bond Future						4	400,000,000	158,858.44	
Grand Total for all Instruments						68	656,400,000	348,443.24	