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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/04/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:47:43	R186	On 07/05/2015		Bond Future	1	1,000,000	1,252.05	Member	Buy
9:47:43	R186	On 07/05/2015		Bond Future	1	1,000,000	0.00	Client	Sell
10:30:46	R186	On 07/05/2015		Bond Future	1	35,000,000	0.00	Member	Sell
10:30:46	R186	On 07/05/2015		Bond Future	1	15,000,000	18,656.31	Member	Buy
10:30:46	R186	On 07/05/2015		Bond Future	1	15,000,000	18,685.49	Member	Buy
10:30:46	R186	On 07/05/2015		Bond Future	1	5,000,000	6,266.67	Member	Buy
Total for R186 Bond Future					6	72,000,000	44,860.51		
10:55:40	R2048	On 07/05/2015		Bond Future	1	274,900,000	292,620.38	Member	Buy
10:55:40	R2048	On 07/05/2015		Bond Future	1	3,600,000	0.00	Member	Sell
13:08:43	R2048	On 07/05/2015		Bond Future	1	22,300,000	23,737.48	Member	Buy
13:08:43	R2048	On 07/05/2015		Bond Future	1	69,300,000	73,767.16	Member	Buy
13:08:43	R2048	On 07/05/2015		Bond Future	1	24,500,000	0.00	Client	Sell
13:08:43	R2048	On 07/05/2015		Bond Future	1	16,000,000	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
13:08:43	R2048	On 07/05/2015			Bond Future	1	13,000,000	0.00	Member	Sell
13:08:43	R2048	On 07/05/2015			Bond Future	1	3,600,000	0.00	Client	Sell
13:08:43	R2048	On 07/05/2015			Bond Future	1	16,000,000	17,031.38	Member	Buy
13:08:43	R2048	On 07/05/2015			Bond Future	1	24,200,000	25,759.96	Member	Buy
13:08:43	R2048	On 07/05/2015			Bond Future	1	13,000,000	0.00	Client	Sell
13:08:43	R2048	On 07/05/2015			Bond Future	1	71,000,000	0.00	Member	Sell
13:08:43	R2048	On 07/05/2015			Bond Future	1	71,000,000	75,576.75	Member	Buy
13:08:43	R2048	On 07/05/2015			Bond Future	1	13,000,000	13,838.00	Member	Buy
13:08:43	R2048	On 07/05/2015			Bond Future	1	22,300,000	0.00	Client	Sell
13:08:43	R2048	On 07/05/2015			Bond Future	1	24,200,000	0.00	Client	Sell
13:08:43	R2048	On 07/05/2015			Bond Future	1	16,000,000	0.00	Client	Sell
13:08:43	R2048	On 07/05/2015			Bond Future	1	31,000,000	0.00	Client	Sell
13:08:43	R2048	On 07/05/2015			Bond Future	1	31,000,000	32,998.30	Member	Buy
13:08:43	R2048	On 07/05/2015			Bond Future	1	3,600,000	3,832.06	Member	Buy
13:08:43	R2048	On 07/05/2015			Bond Future	1	69,300,000	0.00	Client	Sell
13:08:43	R2048	On 07/05/2015			Bond Future	1	24,500,000	0.00	Member	Sell
13:08:43	R2048	On 07/05/2015			Bond Future	1	24,500,000	26,079.30	Member	Buy
13:08:43	R2048	On 07/05/2015			Bond Future	1	24,200,000	0.00	Member	Sell
13:08:43	R2048	On 07/05/2015			Bond Future	1	22,300,000	0.00	Member	Sell
13:08:43	R2048	On 07/05/2015			Bond Future	1	69,300,000	0.00	Member	Sell
13:08:43	R2048	On 07/05/2015			Bond Future	1	31,000,000	0.00	Member	Sell
13:08:43	R2048	On 07/05/2015			Bond Future	1	71,000,000	0.00	Client	Sell
Total for R2048 Bond Future						28	1,099,600,000	585,240.77		
16:16:38	R208	On 07/05/2015			Bond Future	1	159,400,000	0.00	Client	Sell
16:16:38	R208	On 07/05/2015			Bond Future	1	167,000,000	0.00	Client	Sell
16:16:38	R208	On 07/05/2015			Bond Future	1	2,800,000	2,747.78	Member	Buy
16:16:38	R208	On 07/05/2015			Bond Future	1	2,800,000	0.00	Client	Sell
16:16:38	R208	On 07/05/2015			Bond Future	1	167,000,000	163,885.18	Member	Buy
16:16:38	R208	On 07/05/2015			Bond Future	1	159,400,000	156,426.93	Member	Buy
16:16:39	R208	On 07/05/2015			Bond Future	1	17,400,000	0.00	Client	Sell
16:16:39	R208	On 07/05/2015			Bond Future	1	10,300,000	10,107.89	Member	Buy
16:16:39	R208	On 07/05/2015			Bond Future	1	16,100,000	15,799.71	Member	Buy
16:16:39	R208	On 07/05/2015			Bond Future	1	120,600,000	118,350.62	Member	Buy
16:16:39	R208	On 07/05/2015			Bond Future	1	5,800,000	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
16:16:39	R208	On 07/05/2015			Bond Future	1	17,400,000	17,075.46	Member	Buy
16:16:39	R208	On 07/05/2015			Bond Future	1	9,400,000	9,224.67	Member	Buy
16:16:39	R208	On 07/05/2015			Bond Future	1	120,600,000	0.00	Client	Sell
16:16:39	R208	On 07/05/2015			Bond Future	1	138,200,000	0.00	Client	Sell
16:16:39	R208	On 07/05/2015			Bond Future	1	10,300,000	0.00	Client	Sell
16:16:39	R208	On 07/05/2015			Bond Future	1	9,000,000	8,832.14	Member	Buy
16:16:39	R208	On 07/05/2015			Bond Future	1	9,400,000	0.00	Client	Sell
16:16:39	R208	On 07/05/2015			Bond Future	1	12,200,000	11,972.45	Member	Buy
16:16:39	R208	On 07/05/2015			Bond Future	1	9,000,000	0.00	Client	Sell
16:16:39	R208	On 07/05/2015			Bond Future	1	12,200,000	0.00	Client	Sell
16:16:39	R208	On 07/05/2015			Bond Future	1	16,100,000	0.00	Client	Sell
16:16:39	R208	On 07/05/2015			Bond Future	1	20,200,000	0.00	Client	Sell
16:16:39	R208	On 07/05/2015			Bond Future	1	138,200,000	135,622.35	Member	Buy
16:16:39	R208	On 07/05/2015			Bond Future	1	20,200,000	19,823.24	Member	Buy
16:16:39	R208	On 07/05/2015			Bond Future	1	5,800,000	5,691.82	Member	Buy
Total for R208 Bond Future						26	1,376,800,000	675,560.24		
11:24:45	R209	On 07/05/2015			Bond Future	1	17,800,000	0.00	Member	Sell
11:24:45	R209	On 07/05/2015			Bond Future	1	17,800,000	14,465.24	Member	Buy
12:57:00	R209	On 07/05/2015			Bond Future	1	17,800,000	14,465.24	Member	Buy
12:57:00	R209	On 07/05/2015			Bond Future	1	17,800,000	0.00	Client	Sell
Total for R209 Bond Future						4	71,200,000	28,930.48		
Grand Total for all Instruments						64	2,619,600,000	1,334,591.99		