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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/03/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
10:30:35	R186	On 07/05/2015		Bond Future	1	5,000,000	0.00 Client	Sell
10:30:35	R186	On 07/05/2015		Bond Future	1	5,000,000	6,131.20 Member	Buy
12:23:10	R186	On 07/05/2015		Bond Future	1	400,000	490.67 Member	Buy
12:23:10	R186	On 07/05/2015		Bond Future	1	71,400,000	0.00 Member	Sell
12:47:28	R186	On 07/05/2015		Bond Future	1	4,000,000	4,900.60 Member	Buy
12:47:28	R186	On 07/05/2015		Bond Future	1	4,000,000	0.00 Client	Sell
12:52:57	R186	On 07/05/2015		Bond Future	1	41,600,000	0.00 Member	Sell
12:52:57	R186	On 07/05/2015		Bond Future	1	10,500,000	0.00 Member	Sell
12:52:57	R186	On 07/05/2015		Bond Future	1	10,500,000	12,880.17 Client	Buy
12:52:57	R186	On 07/05/2015		Bond Future	1	41,600,000	51,029.99 Client	Buy
12:52:57	R186	On 07/05/2015		Bond Future	1	41,600,000	51,029.99 Member	Buy
12:52:57	R186	On 07/05/2015		Bond Future	1	10,500,000	12,880.17 Member	Buy
12:52:58	R186	On 07/05/2015		Bond Future	1	6,800,000	8,341.44 Member	Buy
12:52:58	R186	On 07/05/2015		Bond Future	1	400,000	490.67 Client	Buy
12:52:58	R186	On 07/05/2015		Bond Future	1	4,000,000	4,906.73 Client	Buy
12:52:58	R186	On 07/05/2015		Bond Future	1	1,000,000	1,226.68 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:52:58	R186	On 07/05/2015			Bond Future	1	6,800,000	0.00	Member	Sell
12:52:58	R186	On 07/05/2015			Bond Future	1	400,000	0.00	Member	Sell
12:52:58	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00	Member	Sell
12:52:58	R186	On 07/05/2015			Bond Future	1	500,000	0.00	Member	Sell
12:52:58	R186	On 07/05/2015			Bond Future	1	500,000	613.34	Client	Buy
12:52:58	R186	On 07/05/2015			Bond Future	1	1,000,000	1,226.68	Client	Buy
12:52:58	R186	On 07/05/2015			Bond Future	1	4,000,000	0.00	Member	Sell
12:52:58	R186	On 07/05/2015			Bond Future	1	2,200,000	0.00	Member	Sell
12:52:58	R186	On 07/05/2015			Bond Future	1	1,600,000	0.00	Member	Sell
12:52:58	R186	On 07/05/2015			Bond Future	1	400,000	490.67	Client	Buy
12:52:58	R186	On 07/05/2015			Bond Future	1	400,000	0.00	Member	Sell
12:52:58	R186	On 07/05/2015			Bond Future	1	1,000,000	1,226.68	Client	Buy
12:52:58	R186	On 07/05/2015			Bond Future	1	1,000,000	1,226.68	Member	Buy
12:52:58	R186	On 07/05/2015			Bond Future	1	1,600,000	1,962.69	Client	Buy
12:52:58	R186	On 07/05/2015			Bond Future	1	4,000,000	4,906.73	Member	Buy
12:52:58	R186	On 07/05/2015			Bond Future	1	2,200,000	2,698.70	Member	Buy
12:52:58	R186	On 07/05/2015			Bond Future	1	1,600,000	1,962.69	Member	Buy
12:52:58	R186	On 07/05/2015			Bond Future	1	400,000	490.67	Member	Buy
12:52:58	R186	On 07/05/2015			Bond Future	1	2,200,000	2,698.70	Client	Buy
12:52:58	R186	On 07/05/2015			Bond Future	1	400,000	490.67	Member	Buy
12:52:58	R186	On 07/05/2015			Bond Future	1	1,000,000	1,226.68	Member	Buy
12:52:58	R186	On 07/05/2015			Bond Future	1	500,000	613.34	Member	Buy
12:52:58	R186	On 07/05/2015			Bond Future	1	1,000,000	1,226.68	Member	Buy
12:52:58	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00	Member	Sell
12:52:58	R186	On 07/05/2015			Bond Future	1	6,800,000	8,341.44	Client	Buy
12:52:58	R186	On 07/05/2015			Bond Future	1	400,000	0.00	Member	Sell
12:52:58	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00	Member	Sell
12:52:58	R186	On 07/05/2015			Bond Future	1	400,000	490.67	Client	Buy
15:15:59	R186	On 07/05/2015			Bond Future	1	10,000,000	12,245.92	Member	Buy
15:15:59	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00	Member	Sell
15:17:50	R186	On 07/05/2015			Bond Future	1	10,000,000	12,245.92	Client	Buy
15:17:50	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00	Member	Sell
Total for R186 Bond Future						48	343,600,000	210,693.89		
12:02:25	R2023	On 07/05/2015			Bond Future	1	400,000	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
12:02:25	R2023	On 07/05/2015			Bond Future	1	400,000	406.65 Client	Buy
Total for R2023 Bond Future						2	800,000	406.65	
12:02:25	R2030	On 07/05/2015			Bond Future	1	200,000	0.00 Member	Sell
12:02:25	R2030	On 07/05/2015			Bond Future	1	200,000	198.41 Client	Buy
Total for R2030 Bond Future						2	400,000	198.41	
Grand Total for all Instruments						52	344,800,000	211,298.96	