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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/03/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
17:27:35	ES33	On 07/05/2015		Bond Future	1	5,500,000	0.00	Client	Sell
17:27:35	ES33	On 07/05/2015		Bond Future	1	5,500,000	4,672.76	Member	Buy
17:27:35	ES33	On 07/05/2015		Bond Future	1	200,000	0.00	Client	Sell
17:27:35	ES33	On 07/05/2015		Bond Future	1	2,500,000	2,123.98	Member	Buy
17:27:35	ES33	On 07/05/2015		Bond Future	1	2,800,000	2,378.86	Member	Buy
17:27:35	ES33	On 07/05/2015		Bond Future	1	2,500,000	0.00	Client	Sell
17:27:35	ES33	On 07/05/2015		Bond Future	1	4,000,000	0.00	Client	Sell
17:27:35	ES33	On 07/05/2015		Bond Future	1	3,000,000	2,548.78	Member	Buy
17:27:35	ES33	On 07/05/2015		Bond Future	1	2,800,000	0.00	Client	Sell
17:27:35	ES33	On 07/05/2015		Bond Future	1	4,000,000	3,398.37	Member	Buy
17:27:35	ES33	On 07/05/2015		Bond Future	1	200,000	169.92	Member	Buy
17:27:35	ES33	On 07/05/2015		Bond Future	1	3,000,000	0.00	Client	Sell
Total for ES33 Bond Future					12	36,000,000	15,292.68		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
10:05:18	R186	On 06/08/2015	8.90	Put	Bond Future	1	285,000,000	0.00 Member	Sell
10:05:18	R186	On 06/08/2015	7.75	Call	Bond Future	1	100,000,000	15.27 Member	Buy
10:05:18	R186	On 06/08/2015	7.75	Call	Bond Future	1	100,000,000	0.00 Member	Sell
10:05:18	R186	On 06/08/2015	8.90	Put	Bond Future	1	285,000,000	15.30 Member	Buy
10:44:52	R186	On 07/05/2015			Bond Future	1	2,000,000	0.00 Member	Sell
10:44:52	R186	On 07/05/2015			Bond Future	1	2,000,000	2,461.76 Client	Buy
10:58:25	R186	On 07/05/2015			Bond Future	1	400,000	0.00 Member	Sell
10:58:25	R186	On 07/05/2015			Bond Future	1	400,000	493.65 Client	Buy
14:38:57	R186	On 07/05/2015			Bond Future	1	5,000,000	6,148.50 Member	Buy
14:38:57	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00 Member	Sell
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	7,300,000	0.04 Client	Buy
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	1,800,000	0.00 Member	Sell
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	400,000	0.00 Member	Sell
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	1,500,000	0.00 Member	Sell
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	11,200,000	0.06 Client	Buy
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	17,600,000	0.00 Member	Sell
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	1,600,000	0.00 Member	Sell
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	2,100,000	0.00 Member	Sell
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	6,200,000	0.03 Client	Buy
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	17,600,000	0.09 Member	Buy
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	17,600,000	0.00 Client	Sell
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	9,800,000	0.05 Client	Buy
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	2,400,000	0.00 Member	Sell
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	8,100,000	0.00 Member	Sell
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	9,800,000	0.00 Member	Sell
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	2,400,000	0.01 Client	Buy
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	400,000	0.00 Client	Buy
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	2,100,000	0.01 Client	Buy
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	17,600,000	0.09 Client	Buy
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	17,600,000	0.00 Member	Sell
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	11,200,000	0.00 Member	Sell
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	17,600,000	0.09 Client	Buy
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	8,100,000	0.04 Client	Buy
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	6,200,000	0.00 Member	Sell
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	1,800,000	0.01 Client	Buy
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	1,500,000	0.01 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	1,600,000	0.01 Client	Buy
16:25:01	R186	On 07/05/2015	7.30	Call	Bond Future	1	7,300,000	0.00 Member	Sell
17:11:41	R186	On 06/08/2015	7.75	Call	Bond Future	1	100,000,000	0.00 Member	Sell
17:11:41	R186	On 06/08/2015	7.75	Call	Bond Future	1	100,000,000	15.37 Client	Buy
17:11:53	R186	On 06/08/2015	8.90	Put	Bond Future	1	285,000,000	15.01 Member	Buy
17:11:53	R186	On 06/08/2015	8.90	Put	Bond Future	1	285,000,000	0.00 Client	Sell
Total for R186 Bond Future						42	1,765,200,000	9,165.42	
10:44:52	R2030	On 07/05/2015			Bond Future	1	3,000,000	2,981.44 Client	Buy
10:44:52	R2030	On 07/05/2015			Bond Future	1	3,000,000	0.00 Member	Sell
Total for R2030 Bond Future						2	6,000,000	2,981.44	
13:11:49	R204	On 07/05/2015			Bond Future	1	30,000,000	31,665.62 Client	Buy
13:11:49	R204	On 07/05/2015			Bond Future	1	30,000,000	0.00 Member	Sell
Total for R204 Bond Future						2	60,000,000	31,665.62	
13:11:49	R208	On 07/05/2015			Bond Future	1	25,000,000	24,268.39 Client	Buy
13:11:49	R208	On 07/05/2015			Bond Future	1	25,000,000	0.00 Member	Sell
17:27:35	R208	On 07/05/2015			Bond Future	1	900,000	875.38 Member	Buy
17:27:35	R208	On 07/05/2015			Bond Future	1	900,000	875.38 Member	Buy
17:27:35	R208	On 07/05/2015			Bond Future	1	900,000	0.00 Client	Sell
17:27:35	R208	On 07/05/2015			Bond Future	1	900,000	0.00 Client	Sell
Total for R208 Bond Future						6	53,600,000	26,019.15	
10:44:52	R209	On 07/05/2015			Bond Future	1	1,000,000	791.19 Client	Buy
10:44:52	R209	On 07/05/2015			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R209 Bond Future						2	2,000,000	791.19	
Grand Total for all Instruments						66	1,922,800,000	85,915.51	