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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/03/2015

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
16:54:56	IGOV	On 07/05/2015			Index Future	1	50,000	11,313.15 Client	Buy
16:54:56	IGOV	On 07/05/2015			Index Future	1	50,000	0.00 Member	Sell
Total for IGOV Index Future						2	100,000	11,313.15	
9:07:35	R186	On 07/05/2015			Bond Future	1	8,000,000	0.00 Member	Sell
9:07:35	R186	On 07/05/2015			Bond Future	1	8,000,000	9,939.35 Member	Buy
9:09:36	R186	On 07/05/2015			Bond Future	1	8,000,000	642.32 Client	Buy
9:09:36	R186	On 07/05/2015			Bond Future	1	8,000,000	0.00 Member	Sell
9:32:59	R186	On 07/05/2015			Bond Future	1	20,000,000	24,603.86 Client	Buy
9:32:59	R186	On 07/05/2015			Bond Future	1	20,000,000	0.00 Member	Sell
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	1,500,000	0.00 Client	Sell
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	2,100,000	0.01 Member	Buy
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	7,300,000	0.00 Client	Sell
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	2,400,000	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
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	2,100,000	0.00	Client	Sell
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	1,000,000	0.01	Client	Buy
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	7,300,000	0.04	Member	Buy
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	2,400,000	0.01	Member	Buy
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	1,000,000	0.00	Member	Sell
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	17,600,000	0.09	Member	Buy
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	6,200,000	0.00	Client	Sell
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	1,800,000	0.00	Client	Sell
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	1,000,000	0.00	Client	Sell
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	1,600,000	0.00	Client	Sell
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	1,800,000	0.01	Member	Buy
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	6,200,000	0.03	Member	Buy
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	1,500,000	0.01	Member	Buy
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	17,600,000	0.00	Client	Sell
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	11,200,000	0.06	Member	Buy
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	400,000	0.00	Member	Buy
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	9,800,000	0.05	Member	Buy
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	1,000,000	0.01	Member	Buy
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	8,100,000	0.00	Client	Sell
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	9,800,000	0.00	Client	Sell
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	400,000	0.00	Client	Sell
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	11,200,000	0.00	Client	Sell
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	1,600,000	0.01	Member	Buy
11:01:16	R186	On 07/05/2015	7.30	Call	Bond Future	1	8,100,000	0.04	Member	Buy
15:59:38	R186	On 07/05/2015			Bond Future	1	10,400,000	0.00	Member	Sell
15:59:38	R186	On 07/05/2015			Bond Future	1	10,400,000	12,894.15	Member	Buy
16:10:33	R186	On 07/05/2015			Bond Future	1	400,000	496.88	Member	Buy
16:10:33	R186	On 07/05/2015			Bond Future	1	400,000	0.00	Client	Sell
Total for R186 Bond Future						38	237,600,000	48,576.93		
12:13:37	R207	On 07/05/2015			Bond Future	1	900,000	0.00	Member	Sell
12:13:37	R207	On 07/05/2015			Bond Future	1	77,400,000	79,009.25	Member	Buy
13:08:13	R207	On 07/05/2015			Bond Future	1	9,800,000	10,003.76	Member	Buy
13:08:13	R207	On 07/05/2015			Bond Future	1	8,000,000	8,166.33	Member	Buy
13:08:13	R207	On 07/05/2015			Bond Future	1	5,600,000	5,716.43	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	13,600,000	0.00	Client	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	5,600,000	0.00	Client	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	3,100,000	0.00	Client	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	6,400,000	0.00	Client	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	2,400,000	0.00	Client	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	3,100,000	3,164.45	Member	Buy
13:08:13	R207	On 07/05/2015			Bond Future	1	4,000,000	0.00	Client	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	4,400,000	4,491.48	Member	Buy
13:08:13	R207	On 07/05/2015			Bond Future	1	4,000,000	4,083.17	Member	Buy
13:08:13	R207	On 07/05/2015			Bond Future	1	6,400,000	6,533.06	Member	Buy
13:08:13	R207	On 07/05/2015			Bond Future	1	7,600,000	0.00	Client	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	3,100,000	0.00	Client	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	5,600,000	5,716.43	Member	Buy
13:08:13	R207	On 07/05/2015			Bond Future	1	4,400,000	0.00	Member	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	4,000,000	0.00	Member	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	7,600,000	0.00	Member	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	6,400,000	0.00	Member	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	5,600,000	0.00	Member	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	3,100,000	3,164.45	Member	Buy
13:08:13	R207	On 07/05/2015			Bond Future	1	2,400,000	2,449.90	Member	Buy
13:08:13	R207	On 07/05/2015			Bond Future	1	3,100,000	0.00	Member	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	3,100,000	0.00	Member	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	2,400,000	0.00	Member	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	5,600,000	0.00	Member	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	8,000,000	0.00	Client	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	5,600,000	0.00	Client	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	9,800,000	0.00	Client	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	13,600,000	0.00	Member	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	9,800,000	0.00	Member	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	8,000,000	0.00	Member	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	13,600,000	13,882.76	Member	Buy
13:08:13	R207	On 07/05/2015			Bond Future	1	4,400,000	0.00	Client	Sell
13:08:13	R207	On 07/05/2015			Bond Future	1	7,600,000	7,758.01	Member	Buy
13:08:14	R207	On 07/05/2015			Bond Future	1	1,000,000	1,020.79	Member	Buy
13:08:14	R207	On 07/05/2015			Bond Future	1	1,000,000	0.00	Client	Sell
13:08:14	R207	On 07/05/2015			Bond Future	1	1,900,000	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
13:08:14	R207	On 07/05/2015			Bond Future	1	900,000	0.00 Client	Sell
13:08:14	R207	On 07/05/2015			Bond Future	1	900,000	918.71 Member	Buy
13:08:14	R207	On 07/05/2015			Bond Future	1	1,900,000	0.00 Member	Sell
13:08:14	R207	On 07/05/2015			Bond Future	1	1,900,000	1,939.50 Member	Buy
13:08:14	R207	On 07/05/2015			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R207 Bond Future						46	309,600,000	158,018.51	
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	1,500,000	0.00 Member	Sell
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	1,800,000	0.00 Member	Sell
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	7,300,000	0.00 Member	Sell
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	7,300,000	0.04 Client	Buy
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	17,600,000	0.09 Client	Buy
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	2,100,000	0.01 Client	Buy
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	2,400,000	0.00 Member	Sell
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	11,200,000	0.00 Member	Sell
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	6,200,000	0.03 Client	Buy
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	6,200,000	0.00 Member	Sell
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	1,600,000	0.01 Client	Buy
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	400,000	0.00 Member	Sell
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	8,100,000	0.00 Member	Sell
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	9,800,000	0.05 Client	Buy
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	400,000	0.00 Client	Buy
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	17,600,000	0.00 Member	Sell
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	1,600,000	0.00 Member	Sell
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	2,100,000	0.00 Member	Sell
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	1,800,000	0.01 Client	Buy
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	9,800,000	0.00 Member	Sell
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	1,500,000	0.01 Client	Buy
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	2,400,000	0.01 Client	Buy
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	8,100,000	0.04 Client	Buy
11:01:16	R209	On 07/05/2015	7.30	Call	Bond Future	1	11,200,000	0.06 Client	Buy
Total for R209 Bond Future						24	140,000,000	0.37	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
Grand Total for all Instruments					110	687,300,000	217,908.96	