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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/08/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Delta Value Trade R(000's) Type	Buy/ Sell
16:38:44	ALBI	On 05/11/2015		Index Future	1	10,000	5,067.45 Member	Buy
16:38:44	ALBI	On 05/11/2015		Index Future	1	10,000	0.00 Member	Sell
16:54:41	ALBI	On 05/11/2015		Index Future	1	10,000	0.00 Member	Sell
16:54:41	ALBI	On 05/11/2015		Index Future	1	10,000	5,070.75 Client	Buy
Total for ALBI Index Future					4	40,000	10,138.20	
11:23:25	GOVI	On 05/11/2015		GOVI	1	10,000	5,025.31 Member	Buy
11:23:25	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Sell
11:27:29	GOVI	On 05/11/2015		GOVI	1	10,000	5,027.31 Member	Buy
11:27:29	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Sell
12:07:17	GOVI	On 05/11/2015		GOVI	1	10,000	5,027.31 Client	Buy
12:07:17	GOVI	On 05/11/2015		GOVI	1	10,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Delta Value Trade R(000's)Type	Buy/Sell
Total for GOVI GOVI					6	60,000	15,079.93	
16:33:01	I2025	On 05/11/2015		Bond Future	1	2,200,000	2,751.37 Member	Buy
16:33:01	I2025	On 05/11/2015		Bond Future	1	2,200,000	0.00 Member	Sell
Total for I2025 Bond Future					2	4,400,000	2,751.37	
9:04:14	R186	On 05/11/2015		Bond Future	1	1,600,000	1,929.73 Member	Buy
9:04:14	R186	On 05/11/2015		Bond Future	1	1,600,000	0.00 Member	Sell
10:02:05	R186	On 04/02/2016		Bond Future	1	31,700,000	36,982.96 Member	Buy
10:02:05	R186	On 04/02/2016		Bond Future	1	31,700,000	0.00 Client	Sell
10:03:46	R186	On 04/02/2016		Bond Future	1	31,700,000	0.00 Member	Sell
10:03:46	R186	On 04/02/2016		Bond Future	1	31,700,000	36,982.96 Client	Buy
11:32:48	R186	On 05/11/2015		Bond Future	1	1,600,000	0.00 Member	Sell
11:32:48	R186	On 05/11/2015		Bond Future	1	1,600,000	1,929.73 Client	Buy
15:43:06	R186	On 04/02/2016		Bond Future	1	58,000,000	68,037.57 Member	Buy
15:43:06	R186	On 04/02/2016		Bond Future	1	58,000,000	0.00 Member	Sell
16:10:31	R186	On 04/02/2016		Bond Future	1	58,000,000	68,037.57 Member	Buy
16:10:31	R186	On 04/02/2016		Bond Future	1	58,000,000	0.00 Client	Sell
Total for R186 Bond Future					12	365,200,000	213,900.52	
9:04:14	R204	On 05/11/2015		Bond Future	1	3,800,000	3,964.01 Member	Buy
9:04:14	R204	On 05/11/2015		Bond Future	1	3,800,000	0.00 Member	Sell
9:32:00	R204	On 05/11/2015		Bond Future	1	3,000,000	3,125.30 Client	Buy
9:32:00	R204	On 05/11/2015		Bond Future	1	3,000,000	0.00 Client	Sell
11:32:58	R204	On 05/11/2015		Bond Future	1	3,800,000	3,964.01 Client	Buy
11:32:58	R204	On 05/11/2015		Bond Future	1	3,800,000	0.00 Member	Sell
12:30:05	R204	On 05/11/2015		Bond Future	1	3,000,000	0.00 Client	Sell
12:30:05	R204	On 05/11/2015		Bond Future	1	3,000,000	3,125.30 Client	Buy
15:01:09	R204	On 05/11/2015		Bond Future	1	3,000,000	3,123.94 Client	Buy
15:01:09	R204	On 05/11/2015		Bond Future	1	3,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Delta Value Trade R(000's)Type	Buy/ Sell
	Total for R204 Bond Future				10	33,200,000	17,302.56	
	Grand Total for all Instruments				34	402,900,000	259,172.57	