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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/01/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:32:53	R186	On 07/05/2015	7.80	Put	Bond Future	1	10,000,000	0.00 Member	Sell
11:32:53	R186	On 07/05/2015	7.80	Put	Bond Future	1	20,000,000	5.37 Client	Buy
11:32:53	R186	On 07/05/2015	7.80	Put	Bond Future	1	20,000,000	0.00 Member	Sell
11:32:53	R186	On 07/05/2015	7.80	Put	Bond Future	1	10,000,000	2.69 Client	Buy
12:56:20	R186	On 05/02/2015			Bond Future	1	105,300,000	129,647.92 Client	Buy
12:56:20	R186	On 05/02/2015			Bond Future	1	23,000,000	0.00 Member	Sell
12:56:20	R186	On 05/02/2015			Bond Future	1	105,300,000	0.00 Member	Sell
12:56:20	R186	On 05/02/2015			Bond Future	1	23,000,000	28,318.16 Client	Buy
12:56:21	R186	On 05/02/2015			Bond Future	1	105,300,000	129,647.92 Client	Buy
12:56:21	R186	On 05/02/2015			Bond Future	1	53,300,000	65,624.26 Client	Buy
12:56:21	R186	On 05/02/2015			Bond Future	1	24,700,000	30,411.24 Client	Buy
12:56:21	R186	On 05/02/2015			Bond Future	1	23,600,000	29,056.89 Client	Buy
12:56:21	R186	On 05/02/2015			Bond Future	1	14,500,000	0.00 Member	Sell
12:56:21	R186	On 05/02/2015			Bond Future	1	23,600,000	0.00 Member	Sell
12:56:21	R186	On 05/02/2015			Bond Future	1	53,300,000	0.00 Member	Sell
12:56:21	R186	On 05/02/2015			Bond Future	1	24,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:56:21	R186	On 05/02/2015			Bond Future	1	105,300,000	0.00	Member	Sell
12:56:21	R186	On 05/02/2015			Bond Future	1	14,500,000	17,852.75	Client	Buy
12:56:21	R186	On 05/02/2015			Bond Future	1	47,600,000	58,606.28	Client	Buy
12:56:21	R186	On 05/02/2015			Bond Future	1	47,600,000	0.00	Member	Sell
13:57:09	R186	On 05/02/2015			Bond Future	1	10,000,000	12,280.24	Member	Buy
13:57:09	R186	On 07/05/2015			Bond Future	1	20,000,000	24,945.17	Member	Buy
13:57:09	R186	On 07/05/2015			Bond Future	1	20,000,000	0.00	Member	Sell
13:57:09	R186	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell
14:34:27	R186	On 05/02/2015			Bond Future	1	20,000,000	0.00	Member	Sell
14:34:27	R186	On 05/02/2015			Bond Future	1	35,000,000	42,949.48	Member	Buy
14:34:27	R186	On 05/02/2015			Bond Future	1	5,000,000	6,118.43	Member	Buy
14:40:28	R186	On 05/02/2015			Bond Future	1	20,000,000	0.00	Client	Sell
14:40:28	R186	On 05/02/2015			Bond Future	1	20,000,000	24,533.34	Member	Buy
14:40:28	R186	On 05/02/2015			Bond Future	1	20,000,000	0.00	Member	Sell
14:42:25	R186	On 05/02/2015			Bond Future	1	20,000,000	24,533.34	Member	Buy
14:42:25	R186	On 05/02/2015			Bond Future	1	20,000,000	0.00	Client	Sell
14:43:13	R186	On 05/02/2015			Bond Future	1	10,000,000	12,280.24	Member	Buy
14:43:13	R186	On 07/05/2015			Bond Future	1	20,000,000	24,945.17	Member	Buy
14:43:13	R186	On 07/05/2015			Bond Future	1	20,000,000	0.00	Client	Sell
14:43:13	R186	On 05/02/2015			Bond Future	1	10,000,000	0.00	Client	Sell
17:14:25	R186	On 05/02/2015			Bond Future	1	100,000	0.00	Client	Sell
17:14:25	R186	On 05/02/2015			Bond Future	1	2,500,000	3,070.42	Member	Buy
17:14:25	R186	On 05/02/2015			Bond Future	1	100,000	122.82	Member	Buy
17:14:25	R186	On 05/02/2015			Bond Future	1	100,000	122.82	Member	Buy
17:14:25	R186	On 05/02/2015			Bond Future	1	100,000	122.82	Member	Buy
17:14:25	R186	On 05/02/2015			Bond Future	1	9,200,000	0.00	Client	Sell
17:14:25	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00	Client	Sell
17:14:25	R186	On 05/02/2015			Bond Future	1	100,000	0.00	Client	Sell
17:14:25	R186	On 05/02/2015			Bond Future	1	100,000	0.00	Client	Sell
17:14:25	R186	On 05/02/2015			Bond Future	1	9,200,000	11,299.16	Member	Buy
Total for R186 Bond Future						46	1,158,600,000	676,496.91		
15:22:18	R204	On 05/02/2015			Bond Future	1	29,000,000	30,358.69	Member	Buy
15:22:18	R204	On 05/02/2015			Bond Future	1	29,000,000	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
Total for R204 Bond Future						2	58,000,000	30,358.69		
11:29:56	R209	On 05/02/2015			Bond Future	1	13,000,000	0.00	Member	Sell
11:29:56	R209	On 05/02/2015			Bond Future	1	13,000,000	10,631.65	Member	Buy
16:28:04	R209	On 05/02/2015			Bond Future	1	13,000,000	10,631.65	Member	Buy
16:28:04	R209	On 05/02/2015			Bond Future	1	13,000,000	0.00	Client	Sell
Total for R209 Bond Future						4	52,000,000	21,263.30		
17:16:27	R212	On 05/02/2015			Bond Future	1	100,000	0.00	Member	Sell
17:16:27	R212	On 05/02/2015			Bond Future	1	100,000	0.00	Member	Sell
17:16:27	R212	On 05/02/2015			Bond Future	1	2,300,000	3,139.57	Client	Buy
17:16:27	R212	On 05/02/2015			Bond Future	1	100,000	136.50	Client	Buy
17:16:27	R212	On 05/02/2015			Bond Future	1	2,300,000	0.00	Member	Sell
17:16:27	R212	On 05/02/2015			Bond Future	1	8,000,000	0.00	Member	Sell
17:16:27	R212	On 05/02/2015			Bond Future	1	100,000	136.50	Client	Buy
17:16:27	R212	On 05/02/2015			Bond Future	1	8,000,000	10,920.24	Client	Buy
Total for R212 Bond Future						8	21,000,000	14,332.82		
13:57:09	R214	On 05/02/2015			Bond Future	1	30,000,000	0.00	Member	Sell
13:57:09	R214	On 05/02/2015			Bond Future	1	30,000,000	24,949.64	Member	Buy
14:43:13	R214	On 05/02/2015			Bond Future	1	30,000,000	0.00	Member	Sell
14:43:13	R214	On 05/02/2015			Bond Future	1	30,000,000	24,960.32	Client	Buy
Total for R214 Bond Future						4	120,000,000	49,909.97		
Grand Total for all Instruments						64	1,409,600,000	792,361.69		