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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/02/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:02:21	GOVI	On 07/05/2015		GOVI	1	30,000	15,185.46	Member	Buy
10:02:21	GOVI	On 07/05/2015		GOVI	1	30,000	0.00	Member	Sell
10:04:46	GOVI	On 07/05/2015		GOVI	1	20,000	10,127.64	Member	Buy
10:04:46	GOVI	On 07/05/2015		GOVI	1	30,000	0.00	Member	Sell
11:49:58	GOVI	On 07/05/2015		GOVI	1	20,000	10,127.64	Client	Buy
11:49:58	GOVI	On 07/05/2015		GOVI	1	10,000	5,063.82	Member	Buy
11:49:58	GOVI	On 07/05/2015		GOVI	1	20,000	0.00	Member	Sell
11:49:58	GOVI	On 07/05/2015		GOVI	1	10,000	0.00	Member	Sell
11:49:58	GOVI	On 07/05/2015		GOVI	1	10,000	5,063.82	Client	Buy
11:57:48	GOVI	On 07/05/2015		GOVI	1	200,000	0.00	Client	Sell
11:57:48	GOVI	On 07/05/2015		GOVI	1	70,000	35,414.68	Member	Buy
15:37:18	GOVI	On 07/05/2015		GOVI	1	120,000	60,710.88	Member	Buy
15:37:18	GOVI	On 07/05/2015		GOVI	1	10,000	5,059.24	Member	Buy
15:37:18	GOVI	On 07/05/2015		GOVI	1	70,000	0.00	Member	Sell
15:37:18	GOVI	On 07/05/2015		GOVI	1	10,000	5,059.24	Client	Buy
15:37:18	GOVI	On 07/05/2015		GOVI	1	70,000	35,414.68	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
15:37:18	GOVI	On 07/05/2015			GOVI	1	120,000	60,710.88	Client	Buy
15:37:18	GOVI	On 07/05/2015			GOVI	1	120,000	0.00	Member	Sell
15:37:18	GOVI	On 07/05/2015			GOVI	1	10,000	0.00	Member	Sell
Total for GOVI GOVI						19	980,000	247,937.98		
15:03:35	IGOV	On 07/05/2015			Index Future	1	300,000	67,995.60	Client	Buy
15:03:35	IGOV	On 07/05/2015			Index Future	1	300,000	0.00	Client	Sell
Total for IGOV Index Future						2	600,000	67,995.60		
9:07:34	R186	On 07/05/2015			Bond Future	1	20,000,000	25,503.68	Member	Buy
9:07:34	R186	On 07/05/2015			Bond Future	1	20,000,000	0.00	Member	Sell
9:12:25	R186	On 07/05/2015			Bond Future	1	800,000	1,024.31	Member	Buy
9:12:25	R186	On 07/05/2015			Bond Future	1	40,000,000	0.00	Member	Sell
10:40:42	R186	On 04/02/2016			Bond Future	1	155,200,000	0.00	Client	Sell
10:40:42	R186	On 04/02/2016			Bond Future	1	155,200,000	193,435.10	Client	Buy
10:44:32	R186	On 04/02/2016			Bond Future	1	51,200,000	0.00	Client	Sell
10:44:32	R186	On 04/02/2016			Bond Future	1	14,900,000	0.00	Client	Sell
10:44:32	R186	On 04/02/2016			Bond Future	1	11,900,000	0.00	Client	Sell
10:44:32	R186	On 04/02/2016			Bond Future	1	700,000	872.45	Client	Buy
10:44:32	R186	On 04/02/2016			Bond Future	1	19,700,000	24,553.30	Client	Buy
10:44:32	R186	On 04/02/2016			Bond Future	1	51,200,000	63,813.64	Client	Buy
10:44:32	R186	On 04/02/2016			Bond Future	1	14,900,000	18,570.77	Client	Buy
10:44:32	R186	On 04/02/2016			Bond Future	1	700,000	0.00	Client	Sell
10:44:32	R186	On 04/02/2016			Bond Future	1	19,700,000	0.00	Client	Sell
10:44:32	R186	On 04/02/2016			Bond Future	1	13,700,000	17,075.13	Client	Buy
10:44:32	R186	On 04/02/2016			Bond Future	1	13,700,000	0.00	Client	Sell
10:44:32	R186	On 04/02/2016			Bond Future	1	11,900,000	14,831.69	Client	Buy
11:34:24	R186	On 07/05/2015			Bond Future	1	10,000,000	12,803.81	Member	Buy
11:34:24	R186	On 07/05/2015			Bond Future	1	5,000,000	6,401.91	Member	Buy
11:34:24	R186	On 07/05/2015			Bond Future	1	1,500,000	1,920.57	Member	Buy
11:34:24	R186	On 07/05/2015			Bond Future	1	3,500,000	4,481.33	Member	Buy
11:34:24	R186	On 07/05/2015			Bond Future	1	1,500,000	0.00	Member	Sell
11:34:24	R186	On 07/05/2015			Bond Future	1	3,500,000	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
11:34:24	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00	Member	Sell
11:34:24	R186	On 07/05/2015			Bond Future	1	3,500,000	4,481.33	Client	Buy
11:34:24	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
11:34:24	R186	On 07/05/2015			Bond Future	1	15,000,000	19,205.72	Client	Buy
11:34:24	R186	On 07/05/2015			Bond Future	1	10,000,000	12,803.81	Client	Buy
11:34:24	R186	On 07/05/2015			Bond Future	1	5,000,000	6,401.91	Client	Buy
11:34:24	R186	On 07/05/2015			Bond Future	1	15,000,000	19,205.72	Member	Buy
11:34:24	R186	On 07/05/2015			Bond Future	1	15,000,000	0.00	Member	Sell
11:34:24	R186	On 07/05/2015			Bond Future	1	1,500,000	1,920.57	Client	Buy
11:34:25	R186	On 07/05/2015			Bond Future	1	800,000	1,024.30	Client	Buy
11:34:25	R186	On 07/05/2015			Bond Future	1	800,000	1,024.30	Client	Buy
11:34:25	R186	On 07/05/2015			Bond Future	1	800,000	0.00	Member	Sell
11:34:25	R186	On 07/05/2015			Bond Future	1	3,100,000	0.00	Member	Sell
11:34:25	R186	On 07/05/2015			Bond Future	1	800,000	1,024.31	Member	Buy
11:34:25	R186	On 07/05/2015			Bond Future	1	800,000	0.00	Member	Sell
11:34:25	R186	On 07/05/2015			Bond Future	1	300,000	384.11	Member	Buy
11:34:25	R186	On 07/05/2015			Bond Future	1	3,100,000	3,969.18	Member	Buy
11:34:25	R186	On 07/05/2015			Bond Future	1	300,000	384.11	Client	Buy
11:34:25	R186	On 07/05/2015			Bond Future	1	3,100,000	3,969.18	Client	Buy
11:34:25	R186	On 07/05/2015			Bond Future	1	300,000	0.00	Member	Sell
11:51:07	R186	On 07/05/2015			Bond Future	1	91,400,000	116,318.04	Member	Buy
11:51:07	R186	On 07/05/2015			Bond Future	1	109,300,000	0.00	Member	Sell
13:10:42	R186	On 07/05/2015			Bond Future	1	2,000,000	0.00	Member	Sell
13:10:42	R186	On 07/05/2015			Bond Future	1	2,000,000	2,547.70	Client	Buy
13:41:17	R186	On 07/05/2015			Bond Future	1	25,000,000	0.00	Member	Sell
13:41:17	R186	On 07/05/2015			Bond Future	1	25,000,000	31,785.17	Member	Buy
14:51:57	R186	On 07/05/2015			Bond Future	1	25,000,000	0.00	Member	Sell
14:51:57	R186	On 07/05/2015			Bond Future	1	25,000,000	31,794.31	Client	Buy
15:34:26	R186	On 07/05/2015			Bond Future	1	1,000,000	1,272.63	Member	Buy
15:34:26	R186	On 07/05/2015			Bond Future	1	6,000,000	7,635.76	Member	Buy
15:34:26	R186	On 07/05/2015			Bond Future	1	6,000,000	0.00	Member	Sell
15:34:26	R186	On 07/05/2015			Bond Future	1	6,100,000	7,763.02	Member	Buy
15:34:26	R186	On 07/05/2015			Bond Future	1	900,000	1,145.36	Client	Buy
15:34:26	R186	On 07/05/2015			Bond Future	1	900,000	0.00	Member	Sell
15:34:26	R186	On 07/05/2015			Bond Future	1	1,000,000	1,272.63	Client	Buy
15:34:26	R186	On 07/05/2015			Bond Future	1	6,000,000	7,635.76	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
15:34:26	R186	On 07/05/2015			Bond Future	1	6,100,000	7,763.02	Client	Buy
15:34:26	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00	Member	Sell
15:34:26	R186	On 07/05/2015			Bond Future	1	6,100,000	0.00	Member	Sell
15:34:26	R186	On 07/05/2015			Bond Future	1	900,000	1,145.36	Member	Buy
15:34:27	R186	On 07/05/2015			Bond Future	1	700,000	0.00	Member	Sell
15:34:27	R186	On 07/05/2015			Bond Future	1	700,000	890.84	Client	Buy
15:34:27	R186	On 07/05/2015			Bond Future	1	400,000	0.00	Member	Sell
15:34:27	R186	On 07/05/2015			Bond Future	1	91,400,000	116,318.04	Client	Buy
15:34:27	R186	On 07/05/2015			Bond Future	1	2,000,000	0.00	Member	Sell
15:34:27	R186	On 07/05/2015			Bond Future	1	2,000,000	2,545.25	Client	Buy
15:34:27	R186	On 07/05/2015			Bond Future	1	91,400,000	0.00	Member	Sell
15:34:27	R186	On 07/05/2015			Bond Future	1	400,000	509.05	Client	Buy
15:34:27	R186	On 07/05/2015			Bond Future	1	800,000	0.00	Member	Sell
15:34:27	R186	On 07/05/2015			Bond Future	1	800,000	1,018.10	Client	Buy
15:34:27	R186	On 07/05/2015			Bond Future	1	400,000	509.05	Member	Buy
15:34:27	R186	On 07/05/2015			Bond Future	1	2,000,000	2,545.25	Member	Buy
15:34:27	R186	On 07/05/2015			Bond Future	1	800,000	1,018.10	Member	Buy
15:34:27	R186	On 07/05/2015			Bond Future	1	700,000	890.84	Member	Buy
17:13:16	R186	On 07/05/2015			Bond Future	1	13,700,000	0.00	Member	Sell
17:13:16	R186	On 07/05/2015			Bond Future	1	13,700,000	17,422.45	Client	Buy
Total for R186 Bond Future						80	1,303,200,000	822,831.99		
9:56:18	R214	On 07/05/2015			Bond Future	1	300,000	0.00	Member	Sell
9:56:18	R214	On 07/05/2015			Bond Future	1	300,000	253.49	Client	Buy
10:44:32	R214	On 04/02/2016			Bond Future	1	24,500,000	0.00	Client	Sell
10:44:32	R214	On 04/02/2016			Bond Future	1	16,500,000	14,366.39	Client	Buy
10:44:32	R214	On 04/02/2016			Bond Future	1	24,500,000	21,331.92	Client	Buy
10:44:32	R214	On 04/02/2016			Bond Future	1	3,500,000	0.00	Client	Sell
10:44:32	R214	On 04/02/2016			Bond Future	1	3,500,000	3,047.42	Client	Buy
10:44:32	R214	On 04/02/2016			Bond Future	1	55,800,000	0.00	Client	Sell
10:44:32	R214	On 04/02/2016			Bond Future	1	16,500,000	0.00	Client	Sell
10:44:32	R214	On 04/02/2016			Bond Future	1	15,500,000	0.00	Client	Sell
10:44:32	R214	On 04/02/2016			Bond Future	1	55,800,000	48,584.54	Client	Buy
10:44:32	R214	On 04/02/2016			Bond Future	1	15,500,000	13,495.70	Client	Buy
10:50:32	R214	On 04/02/2016			Bond Future	1	106,000,000	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
10:50:32	R214	On 04/02/2016			Bond Future	1	106,000,000	92,293.20 Client	Buy
13:41:17	R214	On 07/05/2015			Bond Future	1	25,000,000	21,082.70 Member	Buy
13:41:17	R214	On 07/05/2015			Bond Future	1	25,000,000	0.00 Member	Sell
14:49:06	R214	On 07/05/2015			Bond Future	1	25,000,000	21,082.70 Member	Buy
14:49:06	R214	On 07/05/2015			Bond Future	1	25,000,000	0.00 Client	Sell
Total for R214 Bond Future						18	544,200,000	235,538.07	
Grand Total for all Instruments						119	1,848,980,000	1,374,303.64	