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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/01/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:43:46	R186	On 05/02/2015		Bond Future	1	43,200,000	0.00	Client	Sell
9:43:46	R186	On 05/02/2015		Bond Future	1	22,700,000	0.00	Client	Sell
9:43:46	R186	On 05/02/2015		Bond Future	1	22,700,000	27,880.68	Member	Buy
9:43:46	R186	On 05/02/2015		Bond Future	1	100,000	122.82	Member	Buy
9:43:46	R186	On 05/02/2015		Bond Future	1	2,600,000	3,193.38	Member	Buy
9:43:46	R186	On 05/02/2015		Bond Future	1	100,000	0.00	Client	Sell
9:43:46	R186	On 05/02/2015		Bond Future	1	1,400,000	0.00	Client	Sell
9:43:46	R186	On 05/02/2015		Bond Future	1	17,400,000	21,371.10	Member	Buy
9:43:46	R186	On 05/02/2015		Bond Future	1	17,400,000	0.00	Client	Sell
9:43:46	R186	On 05/02/2015		Bond Future	1	2,600,000	0.00	Client	Sell
9:43:46	R186	On 05/02/2015		Bond Future	1	43,200,000	53,059.27	Member	Buy
9:43:46	R186	On 05/02/2015		Bond Future	1	1,400,000	1,719.51	Member	Buy
9:43:47	R186	On 05/02/2015		Bond Future	1	8,600,000	0.00	Client	Sell
9:43:47	R186	On 05/02/2015		Bond Future	1	10,500,000	0.00	Client	Sell
9:43:47	R186	On 05/02/2015		Bond Future	1	8,600,000	10,562.73	Member	Buy
9:43:47	R186	On 05/02/2015		Bond Future	1	10,500,000	12,896.35	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
11:40:13	R186	On 05/02/2015			Bond Future	1	966,000,000	1,189,592.29	Member	Buy
11:40:13	R186	On 05/02/2015			Bond Future	1	163,600,000	0.00	Member	Sell
11:44:15	R186	On 05/02/2015			Bond Future	1	1,000,000	0.00	Member	Sell
11:44:15	R186	On 05/02/2015			Bond Future	1	400,000	0.00	Member	Sell
11:44:15	R186	On 05/02/2015			Bond Future	1	70,400,000	0.00	Client	Sell
11:44:15	R186	On 05/02/2015			Bond Future	1	13,300,000	0.00	Client	Sell
11:44:15	R186	On 05/02/2015			Bond Future	1	1,000,000	0.00	Client	Sell
11:44:15	R186	On 05/02/2015			Bond Future	1	213,400,000	0.00	Client	Sell
11:44:15	R186	On 05/02/2015			Bond Future	1	407,200,000	501,451.33	Member	Buy
11:44:15	R186	On 05/02/2015			Bond Future	1	407,200,000	0.00	Client	Sell
11:44:15	R186	On 05/02/2015			Bond Future	1	400,000	0.00	Client	Sell
11:44:15	R186	On 05/02/2015			Bond Future	1	213,400,000	262,793.99	Member	Buy
11:44:15	R186	On 05/02/2015			Bond Future	1	16,200,000	19,949.68	Member	Buy
11:44:15	R186	On 05/02/2015			Bond Future	1	163,600,000	0.00	Client	Sell
11:44:15	R186	On 05/02/2015			Bond Future	1	80,500,000	99,132.69	Member	Buy
11:44:15	R186	On 05/02/2015			Bond Future	1	1,000,000	1,231.46	Member	Buy
11:44:15	R186	On 05/02/2015			Bond Future	1	13,300,000	16,378.44	Member	Buy
11:44:15	R186	On 05/02/2015			Bond Future	1	16,200,000	0.00	Client	Sell
11:44:15	R186	On 05/02/2015			Bond Future	1	80,500,000	0.00	Client	Sell
11:44:15	R186	On 05/02/2015			Bond Future	1	13,300,000	0.00	Member	Sell
11:44:15	R186	On 05/02/2015			Bond Future	1	213,400,000	0.00	Member	Sell
11:44:15	R186	On 05/02/2015			Bond Future	1	407,200,000	0.00	Member	Sell
11:44:15	R186	On 05/02/2015			Bond Future	1	80,500,000	0.00	Member	Sell
11:44:15	R186	On 05/02/2015			Bond Future	1	70,400,000	0.00	Member	Sell
11:44:15	R186	On 05/02/2015			Bond Future	1	16,200,000	0.00	Member	Sell
11:44:15	R186	On 05/02/2015			Bond Future	1	70,400,000	86,694.92	Member	Buy
11:44:15	R186	On 05/02/2015			Bond Future	1	163,600,000	201,467.18	Member	Buy
11:44:15	R186	On 05/02/2015			Bond Future	1	400,000	492.58	Member	Buy
13:49:54	R186	On 05/02/2015			Bond Future	1	50,000,000	0.00	Member	Sell
13:49:54	R186	On 05/02/2015			Bond Future	1	50,000,000	61,731.80	Member	Buy
13:54:31	R186	On 05/02/2015			Bond Future	1	50,000,000	0.00	Member	Sell
13:54:31	R186	On 05/02/2015			Bond Future	1	50,000,000	61,727.38	Member	Buy
13:54:35	R186	On 05/02/2015			Bond Future	1	200,000	0.00	Member	Sell
13:54:35	R186	On 05/02/2015			Bond Future	1	200,000	246.62	Member	Buy
14:02:40	R186	On 05/02/2015			Bond Future	1	200,000	246.62	Member	Buy
14:02:40	R186	On 05/02/2015			Bond Future	1	200,000	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
Total for R186 Bond Future						52	4,277,800,000	2,633,942.86		
11:29:17	R212	On 05/02/2015			Bond Future	1	8,600,000	11,738.40	Client	Buy
11:29:17	R212	On 05/02/2015			Bond Future	1	1,500,000	2,047.40	Client	Buy
11:29:17	R212	On 05/02/2015			Bond Future	1	1,300,000	1,774.41	Client	Buy
11:29:17	R212	On 05/02/2015			Bond Future	1	38,300,000	52,276.82	Client	Buy
11:29:17	R212	On 05/02/2015			Bond Future	1	15,500,000	0.00	Member	Sell
11:29:17	R212	On 05/02/2015			Bond Future	1	1,000,000	1,364.93	Member	Buy
11:29:17	R212	On 05/02/2015			Bond Future	1	1,300,000	0.00	Member	Sell
11:29:17	R212	On 05/02/2015			Bond Future	1	15,500,000	21,156.42	Client	Buy
11:29:17	R212	On 05/02/2015			Bond Future	1	100,000	136.49	Client	Buy
11:29:17	R212	On 05/02/2015			Bond Future	1	2,000,000	0.00	Member	Sell
11:29:17	R212	On 05/02/2015			Bond Future	1	6,600,000	0.00	Member	Sell
11:29:17	R212	On 05/02/2015			Bond Future	1	1,500,000	0.00	Member	Sell
11:29:17	R212	On 05/02/2015			Bond Future	1	2,000,000	0.00	Member	Sell
11:29:17	R212	On 05/02/2015			Bond Future	1	20,100,000	27,435.09	Client	Buy
11:29:17	R212	On 05/02/2015			Bond Future	1	20,100,000	0.00	Member	Sell
11:29:17	R212	On 05/02/2015			Bond Future	1	1,000,000	0.00	Client	Sell
11:29:17	R212	On 05/02/2015			Bond Future	1	2,000,000	2,729.86	Client	Buy
11:29:17	R212	On 05/02/2015			Bond Future	1	100,000	0.00	Member	Sell
11:29:17	R212	On 05/02/2015			Bond Future	1	38,300,000	0.00	Member	Sell
11:29:17	R212	On 05/02/2015			Bond Future	1	8,600,000	0.00	Member	Sell
11:29:17	R212	On 05/02/2015			Bond Future	1	2,000,000	2,729.86	Client	Buy
11:29:17	R212	On 05/02/2015			Bond Future	1	6,600,000	9,008.54	Client	Buy
11:40:13	R212	On 05/02/2015			Bond Future	1	848,000,000	0.00	Member	Sell
11:40:13	R212	On 05/02/2015			Bond Future	1	13,300,000	18,195.31	Member	Buy
11:45:28	R212	On 05/02/2015			Bond Future	1	350,900,000	480,055.24	Client	Buy
11:45:28	R212	On 05/02/2015			Bond Future	1	900,000	1,231.26	Client	Buy
11:45:28	R212	On 05/02/2015			Bond Future	1	14,000,000	19,152.96	Member	Buy
11:45:28	R212	On 05/02/2015			Bond Future	1	900,000	1,231.26	Member	Buy
11:45:28	R212	On 05/02/2015			Bond Future	1	400,000	547.23	Member	Buy
11:45:28	R212	On 05/02/2015			Bond Future	1	69,500,000	95,080.76	Member	Buy
11:45:28	R212	On 05/02/2015			Bond Future	1	14,000,000	0.00	Member	Sell
11:45:28	R212	On 05/02/2015			Bond Future	1	61,300,000	83,862.60	Client	Buy
11:45:28	R212	On 05/02/2015			Bond Future	1	183,900,000	251,587.80	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
11:45:28	R212	On 05/02/2015			Bond Future	1	11,400,000	0.00 Member	Sell
11:45:28	R212	On 05/02/2015			Bond Future	1	14,000,000	19,152.96 Client	Buy
11:45:28	R212	On 05/02/2015			Bond Future	1	13,300,000	18,195.31 Client	Buy
11:45:28	R212	On 05/02/2015			Bond Future	1	900,000	0.00 Member	Sell
11:45:28	R212	On 05/02/2015			Bond Future	1	400,000	0.00 Member	Sell
11:45:28	R212	On 05/02/2015			Bond Future	1	11,400,000	15,595.98 Member	Buy
11:45:28	R212	On 05/02/2015			Bond Future	1	142,400,000	194,812.95 Member	Buy
11:45:28	R212	On 05/02/2015			Bond Future	1	183,900,000	251,587.80 Member	Buy
11:45:28	R212	On 05/02/2015			Bond Future	1	350,900,000	480,055.24 Member	Buy
11:45:28	R212	On 05/02/2015			Bond Future	1	61,300,000	83,862.60 Member	Buy
11:45:28	R212	On 05/02/2015			Bond Future	1	13,300,000	0.00 Member	Sell
11:45:28	R212	On 05/02/2015			Bond Future	1	61,300,000	0.00 Member	Sell
11:45:28	R212	On 05/02/2015			Bond Future	1	142,400,000	194,812.95 Client	Buy
11:45:28	R212	On 05/02/2015			Bond Future	1	69,500,000	95,080.76 Client	Buy
11:45:28	R212	On 05/02/2015			Bond Future	1	400,000	547.23 Client	Buy
11:45:28	R212	On 05/02/2015			Bond Future	1	183,900,000	0.00 Member	Sell
11:45:28	R212	On 05/02/2015			Bond Future	1	69,500,000	0.00 Member	Sell
11:45:28	R212	On 05/02/2015			Bond Future	1	11,400,000	15,595.98 Client	Buy
11:45:28	R212	On 05/02/2015			Bond Future	1	142,400,000	0.00 Member	Sell
11:45:28	R212	On 05/02/2015			Bond Future	1	350,900,000	0.00 Member	Sell
Total for R212 Bond Future						53	3,586,000,000	2,452,642.39	
Grand Total for all Instruments						105	7,863,800,000	5,086,585.24	