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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/02/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:49:37	R186	On 07/05/2015		Bond Future	1	10,000,000	0.00	Member	Sell
11:02:52	R186	On 07/05/2015		Bond Future	1	10,000,000	0.00	Member	Sell
11:02:52	R186	On 07/05/2015		Bond Future	1	3,000,000	3,772.60	Member	Buy
11:05:46	R186	On 07/05/2015		Bond Future	1	2,000,000	0.00	Member	Sell
11:05:46	R186	On 07/05/2015		Bond Future	1	2,000,000	2,515.07	Client	Buy
11:05:46	R186	On 07/05/2015		Bond Future	1	2,000,000	2,515.07	Client	Buy
11:05:46	R186	On 07/05/2015		Bond Future	1	3,000,000	0.00	Member	Sell
11:05:46	R186	On 07/05/2015		Bond Future	1	1,000,000	1,257.53	Client	Buy
11:05:46	R186	On 07/05/2015		Bond Future	1	500,000	628.77	Client	Buy
11:05:46	R186	On 07/05/2015		Bond Future	1	1,000,000	0.00	Member	Sell
11:05:46	R186	On 07/05/2015		Bond Future	1	500,000	0.00	Member	Sell
11:05:46	R186	On 07/05/2015		Bond Future	1	1,000,000	1,257.53	Client	Buy
11:05:46	R186	On 07/05/2015		Bond Future	1	500,000	0.00	Member	Sell
11:05:46	R186	On 07/05/2015		Bond Future	1	1,000,000	1,257.53	Client	Buy
11:05:46	R186	On 07/05/2015		Bond Future	1	1,000,000	1,257.53	Member	Buy
11:05:46	R186	On 07/05/2015		Bond Future	1	1,000,000	0.00	Member	Sell

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11:05:46	R186	On 07/05/2015			Bond Future	1	3,000,000	3,772.60	Client	Buy
11:05:46	R186	On 07/05/2015			Bond Future	1	2,000,000	0.00	Member	Sell
11:05:46	R186	On 07/05/2015			Bond Future	1	3,000,000	0.00	Member	Sell
11:05:46	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00	Member	Sell
11:05:46	R186	On 07/05/2015			Bond Future	1	1,000,000	1,257.53	Client	Buy
11:05:46	R186	On 07/05/2015			Bond Future	1	500,000	628.77	Member	Buy
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11:05:46	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00	Member	Sell
11:05:46	R186	On 07/05/2015			Bond Future	1	1,000,000	1,257.53	Member	Buy
11:05:46	R186	On 07/05/2015			Bond Future	1	1,000,000	1,257.53	Client	Buy
11:05:46	R186	On 07/05/2015			Bond Future	1	2,000,000	2,515.07	Member	Buy
11:05:46	R186	On 07/05/2015			Bond Future	1	2,000,000	0.00	Member	Sell
11:05:46	R186	On 07/05/2015			Bond Future	1	1,000,000	1,257.53	Member	Buy
11:05:46	R186	On 07/05/2015			Bond Future	1	3,000,000	3,772.60	Client	Buy
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11:05:46	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00	Member	Sell
11:05:46	R186	On 07/05/2015			Bond Future	1	2,000,000	2,515.07	Client	Buy
11:05:46	R186	On 07/05/2015			Bond Future	1	2,000,000	2,515.07	Member	Buy
11:05:46	R186	On 07/05/2015			Bond Future	1	500,000	628.77	Client	Buy
11:05:46	R186	On 07/05/2015			Bond Future	1	1,000,000	1,257.53	Client	Buy
11:46:56	R186	On 07/05/2015			Bond Future	1	96,600,000	121,087.80	Member	Buy
11:46:56	R186	On 07/05/2015			Bond Future	1	114,400,000	0.00	Member	Sell
12:37:13	R186	On 07/05/2015			Bond Future	1	4,000,000	0.00	Member	Sell
12:37:13	R186	On 07/05/2015			Bond Future	1	2,000,000	0.00	Member	Sell
12:37:13	R186	On 07/05/2015			Bond Future	1	2,000,000	2,512.95	Client	Buy
12:37:13	R186	On 07/05/2015			Bond Future	1	4,000,000	5,025.90	Client	Buy
14:14:27	R186	On 07/05/2015			Bond Future	1	2,000,000	0.00	Member	Sell
14:14:27	R186	On 07/05/2015			Bond Future	1	2,000,000	2,512.05	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
15:05:07	R186	On 07/05/2015			Bond Future	1	100,000	0.00	Client	Sell
15:05:07	R186	On 07/05/2015			Bond Future	1	100,000	125.11	Member	Buy
15:05:07	R186	On 07/05/2015			Bond Future	1	600,000	0.00	Client	Sell
15:05:07	R186	On 07/05/2015			Bond Future	1	9,800,000	0.00	Client	Sell
15:05:07	R186	On 07/05/2015			Bond Future	1	600,000	750.68	Member	Buy
15:05:07	R186	On 07/05/2015			Bond Future	1	9,800,000	12,261.11	Member	Buy
15:05:08	R186	On 07/05/2015			Bond Future	1	500,000	0.00	Client	Sell
15:05:08	R186	On 07/05/2015			Bond Future	1	500,000	625.57	Member	Buy
15:54:41	R186	On 07/05/2015			Bond Future	1	96,600,000	0.00	Member	Sell
15:54:41	R186	On 07/05/2015			Bond Future	1	600,000	0.00	Member	Sell
15:54:41	R186	On 07/05/2015			Bond Future	1	1,000,000	1,253.50	Client	Buy
15:54:41	R186	On 07/05/2015			Bond Future	1	1,300,000	0.00	Member	Sell
15:54:41	R186	On 07/05/2015			Bond Future	1	800,000	0.00	Member	Sell
15:54:41	R186	On 07/05/2015			Bond Future	1	200,000	0.00	Member	Sell
15:54:41	R186	On 07/05/2015			Bond Future	1	7,900,000	0.00	Member	Sell
15:54:41	R186	On 07/05/2015			Bond Future	1	7,900,000	9,902.63	Member	Buy
15:54:41	R186	On 07/05/2015			Bond Future	1	600,000	752.10	Member	Buy
15:54:41	R186	On 07/05/2015			Bond Future	1	1,300,000	1,629.55	Member	Buy
15:54:41	R186	On 07/05/2015			Bond Future	1	1,000,000	1,253.50	Member	Buy
15:54:41	R186	On 07/05/2015			Bond Future	1	800,000	1,002.80	Member	Buy
15:54:41	R186	On 07/05/2015			Bond Future	1	200,000	250.70	Member	Buy
15:54:41	R186	On 07/05/2015			Bond Future	1	200,000	250.70	Client	Buy
15:54:41	R186	On 07/05/2015			Bond Future	1	6,000,000	7,520.98	Member	Buy
15:54:41	R186	On 07/05/2015			Bond Future	1	800,000	1,002.80	Client	Buy
15:54:41	R186	On 07/05/2015			Bond Future	1	7,900,000	9,902.63	Client	Buy
15:54:41	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00	Member	Sell
15:54:41	R186	On 07/05/2015			Bond Future	1	96,600,000	121,087.80	Client	Buy
15:54:41	R186	On 07/05/2015			Bond Future	1	600,000	752.10	Client	Buy
15:54:41	R186	On 07/05/2015			Bond Future	1	6,000,000	0.00	Member	Sell
15:54:41	R186	On 07/05/2015			Bond Future	1	1,300,000	1,629.55	Client	Buy
15:54:41	R186	On 07/05/2015			Bond Future	1	6,000,000	7,520.98	Client	Buy
Total for R186 Bond Future						83	575,600,000	360,914.81		
15:09:12	R197	On 07/05/2015			Bond Future	1	2,700,000	7,811.42	Member	Buy
15:09:12	R197	On 07/05/2015			Bond Future	1	2,700,000	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
Total for R197 Bond Future						2	5,400,000	7,811.42		
9:23:55	R2037	On 07/05/2015			Bond Future	1	50,000,000	52,457.66	Client	Buy
9:23:55	R2037	On 07/05/2015			Bond Future	1	50,000,000	0.00	Client	Sell
9:23:55	R2037	On 06/08/2015			Bond Future	1	50,000,000	0.00	Client	Sell
9:23:55	R2037	On 06/08/2015			Bond Future	1	50,000,000	51,201.06	Client	Buy
Total for R2037 Bond Future						4	200,000,000	103,658.72		
11:18:44	R204	On 07/05/2015			Bond Future	1	25,000,000	26,657.77	Member	Buy
11:18:44	R204	On 07/05/2015			Bond Future	1	25,000,000	0.00	Member	Sell
11:21:57	R204	On 07/05/2015			Bond Future	1	10,000,000	10,664.84	Member	Buy
11:21:57	R204	On 07/05/2015			Bond Future	1	25,000,000	0.00	Member	Sell
17:40:03	R204	On 07/05/2015			Bond Future	1	5,000,000	5,332.42	Client	Buy
17:40:03	R204	On 07/05/2015			Bond Future	1	5,000,000	0.00	Member	Sell
17:40:03	R204	On 07/05/2015			Bond Future	1	10,000,000	10,664.84	Member	Buy
17:40:03	R204	On 07/05/2015			Bond Future	1	5,000,000	5,332.42	Member	Buy
17:40:03	R204	On 07/05/2015			Bond Future	1	10,000,000	0.00	Member	Sell
17:40:03	R204	On 07/05/2015			Bond Future	1	10,000,000	10,664.84	Client	Buy
17:40:03	R204	On 07/05/2015			Bond Future	1	10,000,000	10,664.84	Client	Buy
17:40:03	R204	On 07/05/2015			Bond Future	1	10,000,000	0.00	Member	Sell
Total for R204 Bond Future						12	150,000,000	79,981.96		
11:55:30	R2048	On 07/05/2015			Bond Future	1	4,000,000	4,217.28	Member	Buy
11:55:30	R2048	On 07/05/2015			Bond Future	1	144,000,000	0.00	Member	Sell
12:15:24	R2048	On 07/05/2015			Bond Future	1	10,000,000	0.00	Member	Sell
12:15:24	R2048	On 07/05/2015			Bond Future	1	100,000,000	105,431.96	Client	Buy
12:15:24	R2048	On 07/05/2015			Bond Future	1	10,000,000	10,543.20	Client	Buy
12:15:24	R2048	On 07/05/2015			Bond Future	1	100,000,000	105,431.96	Member	Buy
12:15:24	R2048	On 07/05/2015			Bond Future	1	20,000,000	0.00	Member	Sell
12:15:24	R2048	On 07/05/2015			Bond Future	1	4,000,000	0.00	Member	Sell
12:15:24	R2048	On 07/05/2015			Bond Future	1	20,000,000	21,086.39	Client	Buy
12:15:24	R2048	On 07/05/2015			Bond Future	1	10,000,000	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
12:15:24	R2048	On 07/05/2015			Bond Future	1	100,000,000	0.00	Member	Sell
12:15:24	R2048	On 07/05/2015			Bond Future	1	20,000,000	21,086.39	Member	Buy
12:15:24	R2048	On 07/05/2015			Bond Future	1	10,000,000	10,543.20	Member	Buy
12:15:24	R2048	On 07/05/2015			Bond Future	1	10,000,000	10,543.20	Member	Buy
12:15:24	R2048	On 07/05/2015			Bond Future	1	10,000,000	10,543.20	Client	Buy
12:15:24	R2048	On 07/05/2015			Bond Future	1	4,000,000	4,217.28	Client	Buy
Total for R2048 Bond Future						16	576,000,000	303,644.04		
10:30:29	R208	On 07/05/2015			Bond Future	1	200,000	0.00	Member	Sell
10:30:29	R208	On 07/05/2015			Bond Future	1	200,000	197.33	Client	Buy
Total for R208 Bond Future						2	400,000	197.33		
15:09:12	R210	On 07/05/2015			Bond Future	1	3,500,000	6,157.24	Member	Buy
15:09:12	R210	On 07/05/2015			Bond Future	1	3,500,000	0.00	Client	Sell
Total for R210 Bond Future						2	7,000,000	6,157.24		
Grand Total for all Instruments						121	1,514,400,000	862,365.52		