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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/12/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
9:48:56	R186	On 05/02/2015			Bond Future	1	5,000,000	6,036.96 Member	Buy
9:48:56	R186	On 05/02/2015			Bond Future	1	5,000,000	0.00 Member	Sell
9:50:05	R186	On 05/02/2015			Bond Future	1	2,500,000	3,018.55 Member	Buy
9:50:05	R186	On 05/02/2015			Bond Future	1	5,000,000	0.00 Member	Sell
9:50:56	R186	On 05/02/2015			Bond Future	1	2,000,000	2,421.30 Client	Buy
9:50:56	R186	On 05/02/2015			Bond Future	1	2,000,000	0.00 Member	Sell
10:33:38	R186	On 05/02/2015			Bond Future	1	2,500,000	3,018.55 Client	Buy
10:33:38	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00 Member	Sell
10:33:38	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00 Member	Sell
10:33:38	R186	On 05/02/2015			Bond Future	1	2,500,000	3,018.55 Client	Buy
10:33:38	R186	On 05/02/2015			Bond Future	1	2,500,000	3,018.55 Member	Buy
11:48:17	R186	On 06/08/2015	8.90	Put	Bond Future	1	250,000,000	43.95 Member	Buy
11:48:17	R186	On 06/08/2015	8.90	Put	Bond Future	1	250,000,000	0.00 Member	Sell
11:51:48	R186	On 05/02/2015			Bond Future	1	15,000,000	0.00 Member	Sell
11:51:48	R186	On 05/02/2015			Bond Future	1	15,000,000	18,138.42 Member	Buy
12:17:37	R186	On 05/02/2015			Bond Future	1	15,000,000	18,132.36 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
12:17:37	R186	On 05/02/2015			Bond Future	1	15,000,000	0.00	Client	Sell
12:29:39	R186	On 06/08/2015	8.90	Put	Bond Future	1	250,000,000	0.00	Member	Sell
12:29:39	R186	On 06/08/2015	8.90	Put	Bond Future	1	250,000,000	44.25	Client	Buy
13:42:26	R186	On 05/02/2015	9.00	Put	Bond Future	1	105,000,000	0.00	Client	Sell
13:42:26	R186	On 05/02/2015	9.00	Put	Bond Future	1	105,000,000	0.17	Client	Buy
Total for R186 Bond Future						21	1,304,000,000	56,891.61		
10:17:47	R2030	On 05/02/2015			Bond Future	1	100,000	97.66	Client	Buy
10:17:47	R2030	On 05/02/2015			Bond Future	1	100,000	0.00	Member	Sell
Total for R2030 Bond Future						2	200,000	97.66		
13:44:32	R207	On 05/02/2015			Bond Future	1	63,200,000	63,211.15	Member	Buy
13:44:32	R207	On 05/02/2015			Bond Future	1	100,000	0.00	Member	Sell
14:11:00	R207	On 05/02/2015			Bond Future	1	800,000	0.00	Member	Sell
14:11:00	R207	On 05/02/2015			Bond Future	1	6,100,000	0.00	Member	Sell
14:11:00	R207	On 05/02/2015			Bond Future	1	6,300,000	0.00	Client	Sell
14:11:00	R207	On 05/02/2015			Bond Future	1	6,100,000	0.00	Client	Sell
14:11:00	R207	On 05/02/2015			Bond Future	1	800,000	800.14	Member	Buy
14:11:00	R207	On 05/02/2015			Bond Future	1	4,700,000	0.00	Client	Sell
14:11:00	R207	On 05/02/2015			Bond Future	1	4,300,000	0.00	Client	Sell
14:11:00	R207	On 05/02/2015			Bond Future	1	3,300,000	0.00	Client	Sell
14:11:00	R207	On 05/02/2015			Bond Future	1	800,000	0.00	Client	Sell
14:11:00	R207	On 05/02/2015			Bond Future	1	100,000	100.02	Member	Buy
14:11:00	R207	On 05/02/2015			Bond Future	1	37,600,000	0.00	Client	Sell
14:11:00	R207	On 05/02/2015			Bond Future	1	4,300,000	4,300.76	Member	Buy
14:11:00	R207	On 05/02/2015			Bond Future	1	37,600,000	37,606.63	Member	Buy
14:11:00	R207	On 05/02/2015			Bond Future	1	100,000	0.00	Client	Sell
14:11:00	R207	On 05/02/2015			Bond Future	1	4,700,000	4,700.83	Member	Buy
14:11:00	R207	On 05/02/2015			Bond Future	1	6,300,000	6,301.11	Member	Buy
14:11:00	R207	On 05/02/2015			Bond Future	1	6,100,000	6,101.08	Member	Buy
14:11:00	R207	On 05/02/2015			Bond Future	1	3,300,000	3,300.58	Member	Buy
14:11:00	R207	On 05/02/2015			Bond Future	1	3,300,000	0.00	Member	Sell
14:11:00	R207	On 05/02/2015			Bond Future	1	4,700,000	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
14:11:00	R207	On 05/02/2015			Bond Future	1	4,300,000	0.00	Member	Sell
14:11:00	R207	On 05/02/2015			Bond Future	1	37,600,000	0.00	Member	Sell
14:11:00	R207	On 05/02/2015			Bond Future	1	6,300,000	0.00	Member	Sell
17:08:49	R207	On 05/02/2015			Bond Future	1	400,000	0.00	Member	Sell
17:08:49	R207	On 05/02/2015			Bond Future	1	31,600,000	31,557.94	Member	Buy
17:25:15	R207	On 05/02/2015			Bond Future	1	2,300,000	0.00	Client	Sell
17:25:15	R207	On 05/02/2015			Bond Future	1	3,100,000	0.00	Client	Sell
17:25:15	R207	On 05/02/2015			Bond Future	1	3,100,000	0.00	Client	Sell
17:25:15	R207	On 05/02/2015			Bond Future	1	3,100,000	3,095.87	Member	Buy
17:25:15	R207	On 05/02/2015			Bond Future	1	3,100,000	0.00	Member	Sell
17:25:15	R207	On 05/02/2015			Bond Future	1	3,100,000	3,095.87	Member	Buy
17:25:15	R207	On 05/02/2015			Bond Future	1	2,300,000	0.00	Member	Sell
17:25:15	R207	On 05/02/2015			Bond Future	1	2,100,000	0.00	Member	Sell
17:25:15	R207	On 05/02/2015			Bond Future	1	19,000,000	0.00	Member	Sell
17:25:15	R207	On 05/02/2015			Bond Future	1	3,100,000	0.00	Member	Sell
17:25:15	R207	On 05/02/2015			Bond Future	1	2,300,000	2,296.94	Member	Buy
17:25:15	R207	On 05/02/2015			Bond Future	1	19,000,000	18,974.71	Member	Buy
17:25:15	R207	On 05/02/2015			Bond Future	1	19,000,000	0.00	Client	Sell
17:25:16	R207	On 05/02/2015			Bond Future	1	1,600,000	0.00	Client	Sell
17:25:16	R207	On 05/02/2015			Bond Future	1	1,600,000	1,597.87	Member	Buy
17:25:16	R207	On 05/02/2015			Bond Future	1	1,600,000	0.00	Member	Sell
17:25:16	R207	On 05/02/2015			Bond Future	1	2,100,000	0.00	Client	Sell
17:25:16	R207	On 05/02/2015			Bond Future	1	400,000	0.00	Client	Sell
17:25:16	R207	On 05/02/2015			Bond Future	1	2,100,000	2,097.20	Member	Buy
17:25:16	R207	On 05/02/2015			Bond Future	1	400,000	399.47	Member	Buy
Total for R207 Bond Future						47	379,200,000	189,538.18		
13:44:32	R209	On 05/02/2015			Bond Future	1	91,200,000	0.00	Member	Sell
13:44:32	R209	On 05/02/2015			Bond Future	1	100,000	80.38	Member	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	500,000	401.88	Client	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	500,000	401.88	Client	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	4,300,000	3,456.14	Member	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	8,000,000	6,430.03	Member	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	6,100,000	4,902.90	Member	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	5,500,000	4,420.65	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
14:07:51	R209	On 05/02/2015			Bond Future	1	49,700,000	39,946.59	Client	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	1,100,000	884.13	Client	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	6,100,000	4,902.90	Client	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	1,800,000	1,446.76	Member	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	1,100,000	884.13	Member	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	100,000	80.38	Client	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	1,100,000	884.13	Client	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	500,000	401.88	Client	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	8,000,000	0.00	Member	Sell
14:07:51	R209	On 05/02/2015			Bond Future	1	100,000	0.00	Member	Sell
14:07:51	R209	On 05/02/2015			Bond Future	1	900,000	723.38	Client	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	100,000	0.00	Member	Sell
14:07:51	R209	On 05/02/2015			Bond Future	1	4,300,000	3,456.14	Client	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	800,000	643.00	Client	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	5,500,000	0.00	Member	Sell
14:07:51	R209	On 05/02/2015			Bond Future	1	200,000	160.75	Client	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	500,000	401.88	Member	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	500,000	401.88	Member	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	500,000	401.88	Member	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	800,000	643.00	Member	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	600,000	482.25	Member	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	4,300,000	0.00	Member	Sell
14:07:51	R209	On 05/02/2015			Bond Future	1	49,700,000	39,946.59	Member	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	8,100,000	6,510.41	Member	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	8,100,000	0.00	Member	Sell
14:07:51	R209	On 05/02/2015			Bond Future	1	300,000	241.13	Member	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	200,000	160.75	Member	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	100,000	80.38	Member	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	1,800,000	0.00	Member	Sell
14:07:51	R209	On 05/02/2015			Bond Future	1	5,500,000	4,420.65	Client	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	8,100,000	6,510.41	Client	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	49,700,000	0.00	Member	Sell
14:07:51	R209	On 05/02/2015			Bond Future	1	600,000	0.00	Member	Sell
14:07:51	R209	On 05/02/2015			Bond Future	1	1,100,000	0.00	Member	Sell
14:07:51	R209	On 05/02/2015			Bond Future	1	600,000	482.25	Client	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	1,100,000	884.13	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
14:07:51	R209	On 05/02/2015			Bond Future	1	1,000,000	803.75	Member	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	900,000	723.38	Member	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	300,000	0.00	Member	Sell
14:07:51	R209	On 05/02/2015			Bond Future	1	500,000	0.00	Member	Sell
14:07:51	R209	On 05/02/2015			Bond Future	1	800,000	0.00	Member	Sell
14:07:51	R209	On 05/02/2015			Bond Future	1	900,000	0.00	Member	Sell
14:07:51	R209	On 05/02/2015			Bond Future	1	1,800,000	1,446.76	Client	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	8,000,000	6,430.03	Client	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	300,000	241.13	Client	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	200,000	0.00	Member	Sell
14:07:51	R209	On 05/02/2015			Bond Future	1	500,000	0.00	Member	Sell
14:07:51	R209	On 05/02/2015			Bond Future	1	1,100,000	0.00	Member	Sell
14:07:51	R209	On 05/02/2015			Bond Future	1	100,000	80.38	Client	Buy
14:07:51	R209	On 05/02/2015			Bond Future	1	6,100,000	0.00	Member	Sell
14:07:51	R209	On 05/02/2015			Bond Future	1	500,000	0.00	Member	Sell
14:07:51	R209	On 05/02/2015			Bond Future	1	1,000,000	0.00	Member	Sell
14:07:51	R209	On 05/02/2015			Bond Future	1	1,000,000	803.75	Client	Buy
17:08:49	R209	On 05/02/2015			Bond Future	1	100,000	80.19	Member	Buy
17:08:49	R209	On 05/02/2015			Bond Future	1	45,600,000	0.00	Member	Sell
17:20:42	R209	On 05/02/2015			Bond Future	1	4,000,000	3,207.77	Client	Buy
17:20:42	R209	On 05/02/2015			Bond Future	1	2,100,000	1,684.08	Client	Buy
17:20:42	R209	On 05/02/2015			Bond Future	1	4,000,000	0.00	Member	Sell
17:20:42	R209	On 05/02/2015			Bond Future	1	4,000,000	3,207.77	Member	Buy
17:20:42	R209	On 05/02/2015			Bond Future	1	3,000,000	2,405.83	Member	Buy
17:20:42	R209	On 05/02/2015			Bond Future	1	2,700,000	2,165.24	Member	Buy
17:20:42	R209	On 05/02/2015			Bond Future	1	25,200,000	20,208.95	Member	Buy
17:20:42	R209	On 05/02/2015			Bond Future	1	4,100,000	3,287.96	Member	Buy
17:20:42	R209	On 05/02/2015			Bond Future	1	2,100,000	0.00	Member	Sell
17:20:42	R209	On 05/02/2015			Bond Future	1	900,000	721.75	Member	Buy
17:20:42	R209	On 05/02/2015			Bond Future	1	2,700,000	0.00	Member	Sell
17:20:42	R209	On 05/02/2015			Bond Future	1	2,700,000	2,165.24	Client	Buy
17:20:42	R209	On 05/02/2015			Bond Future	1	2,100,000	1,684.08	Member	Buy
17:20:42	R209	On 05/02/2015			Bond Future	1	3,000,000	0.00	Member	Sell
17:20:42	R209	On 05/02/2015			Bond Future	1	900,000	0.00	Member	Sell
17:20:42	R209	On 05/02/2015			Bond Future	1	25,200,000	0.00	Member	Sell
17:20:42	R209	On 05/02/2015			Bond Future	1	4,100,000	3,287.96	Client	Buy

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17:20:42	R209	On 05/02/2015			Bond Future	1	4,100,000	0.00	Member	Sell
17:20:42	R209	On 05/02/2015			Bond Future	1	900,000	721.75	Client	Buy
17:20:42	R209	On 05/02/2015			Bond Future	1	3,000,000	2,405.83	Client	Buy
17:20:42	R209	On 05/02/2015			Bond Future	1	25,200,000	20,208.95	Client	Buy
17:20:43	R209	On 05/02/2015			Bond Future	1	500,000	400.97	Client	Buy
17:20:43	R209	On 05/02/2015			Bond Future	1	100,000	80.19	Client	Buy
17:20:43	R209	On 05/02/2015			Bond Future	1	100,000	80.19	Client	Buy
17:20:43	R209	On 05/02/2015			Bond Future	1	500,000	0.00	Member	Sell
17:20:43	R209	On 05/02/2015			Bond Future	1	500,000	0.00	Member	Sell
17:20:43	R209	On 05/02/2015			Bond Future	1	400,000	320.78	Client	Buy
17:20:43	R209	On 05/02/2015			Bond Future	1	500,000	0.00	Member	Sell
17:20:43	R209	On 05/02/2015			Bond Future	1	500,000	400.97	Client	Buy
17:20:43	R209	On 05/02/2015			Bond Future	1	200,000	0.00	Member	Sell
17:20:43	R209	On 05/02/2015			Bond Future	1	400,000	0.00	Member	Sell
17:20:43	R209	On 05/02/2015			Bond Future	1	300,000	0.00	Member	Sell
17:20:43	R209	On 05/02/2015			Bond Future	1	400,000	320.78	Client	Buy
17:20:43	R209	On 05/02/2015			Bond Future	1	300,000	240.58	Client	Buy
17:20:43	R209	On 05/02/2015			Bond Future	1	100,000	0.00	Member	Sell
17:20:43	R209	On 05/02/2015			Bond Future	1	300,000	0.00	Member	Sell
17:20:43	R209	On 05/02/2015			Bond Future	1	400,000	0.00	Member	Sell
17:20:43	R209	On 05/02/2015			Bond Future	1	200,000	160.39	Client	Buy
17:20:43	R209	On 05/02/2015			Bond Future	1	200,000	160.39	Member	Buy
17:20:43	R209	On 05/02/2015			Bond Future	1	100,000	80.19	Member	Buy
17:20:43	R209	On 05/02/2015			Bond Future	1	100,000	80.19	Member	Buy
17:20:43	R209	On 05/02/2015			Bond Future	1	300,000	240.58	Member	Buy
17:20:43	R209	On 05/02/2015			Bond Future	1	300,000	240.58	Member	Buy
17:20:43	R209	On 05/02/2015			Bond Future	1	200,000	160.39	Member	Buy
17:20:43	R209	On 05/02/2015			Bond Future	1	400,000	320.78	Member	Buy
17:20:43	R209	On 05/02/2015			Bond Future	1	100,000	80.19	Client	Buy
17:20:43	R209	On 05/02/2015			Bond Future	1	500,000	400.97	Member	Buy
17:20:43	R209	On 05/02/2015			Bond Future	1	500,000	400.97	Member	Buy
17:20:43	R209	On 05/02/2015			Bond Future	1	300,000	240.58	Client	Buy
17:20:43	R209	On 05/02/2015			Bond Future	1	100,000	0.00	Member	Sell
17:20:43	R209	On 05/02/2015			Bond Future	1	100,000	0.00	Member	Sell
17:20:43	R209	On 05/02/2015			Bond Future	1	400,000	320.78	Member	Buy
17:20:43	R209	On 05/02/2015			Bond Future	1	500,000	400.97	Member	Buy

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17:20:43	R209	On 05/02/2015			Bond Future	1	500,000	400.97	Client	Buy
17:20:43	R209	On 05/02/2015			Bond Future	1	200,000	0.00	Member	Sell
17:20:43	R209	On 05/02/2015			Bond Future	1	200,000	160.39	Client	Buy
Total for R209 Bond Future						119	547,200,000	219,741.92		
11:51:48	R214	On 05/02/2015			Bond Future	1	15,000,000	12,164.28	Member	Buy
11:51:48	R214	On 05/02/2015			Bond Future	1	15,000,000	0.00	Member	Sell
12:16:20	R214	On 05/02/2015			Bond Future	1	15,000,000	0.00	Member	Sell
12:16:20	R214	On 05/02/2015			Bond Future	1	15,000,000	12,164.28	Member	Buy
13:44:32	R214	On 05/02/2015			Bond Future	1	132,000,000	0.00	Member	Sell
13:44:32	R214	On 05/02/2015			Bond Future	1	10,000,000	8,116.24	Member	Buy
14:12:12	R214	On 05/02/2015			Bond Future	1	10,000,000	8,116.24	Member	Buy
14:12:12	R214	On 05/02/2015			Bond Future	1	80,000,000	64,929.95	Member	Buy
14:12:12	R214	On 05/02/2015			Bond Future	1	20,000,000	16,232.49	Member	Buy
14:12:12	R214	On 05/02/2015			Bond Future	1	80,000,000	0.00	Member	Sell
14:12:12	R214	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell
14:12:12	R214	On 05/02/2015			Bond Future	1	80,000,000	64,929.95	Client	Buy
14:12:12	R214	On 05/02/2015			Bond Future	1	20,000,000	0.00	Member	Sell
14:12:12	R214	On 05/02/2015			Bond Future	1	12,000,000	9,739.49	Member	Buy
14:12:12	R214	On 05/02/2015			Bond Future	1	10,000,000	8,116.24	Client	Buy
14:12:12	R214	On 05/02/2015			Bond Future	1	10,000,000	8,116.24	Client	Buy
14:12:12	R214	On 05/02/2015			Bond Future	1	20,000,000	16,232.49	Client	Buy
14:12:12	R214	On 05/02/2015			Bond Future	1	12,000,000	0.00	Member	Sell
14:12:12	R214	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell
14:12:12	R214	On 05/02/2015			Bond Future	1	12,000,000	9,739.49	Client	Buy
Total for R214 Bond Future						20	588,000,000	238,597.39		
Grand Total for all Instruments						209	2,818,600,000	704,866.77		