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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/12/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
12:31:48	R186	On 05/02/2015		Bond Future	1	5,000,000	6,007.61 Member	Buy
12:31:48	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00 Member	Sell
12:55:17	R186	On 05/02/2015		Bond Future	1	5,000,000	6,007.76 Client	Buy
12:55:17	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00 Member	Sell
14:28:35	R186	On 05/02/2015		Bond Future	1	15,000,000	0.00 Member	Sell
14:28:35	R186	On 05/02/2015		Bond Future	1	15,000,000	18,008.39 Member	Buy
14:44:47	R186	On 05/02/2015		Bond Future	1	15,000,000	18,008.39 Member	Buy
14:44:47	R186	On 05/02/2015		Bond Future	1	15,000,000	0.00 Client	Sell
Total for R186 Bond Future					8	80,000,000	48,032.14	
16:36:06	R207	On 05/02/2015		Bond Future	1	63,600,000	63,428.76 Member	Buy
16:36:06	R207	On 05/02/2015		Bond Future	1	300,000	0.00 Member	Sell
16:50:56	R207	On 05/02/2015		Bond Future	1	1,000,000	0.00 Member	Sell
16:50:56	R207	On 05/02/2015		Bond Future	1	3,400,000	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
16:50:56	R207	On 05/02/2015			Bond Future	1	300,000	0.00	Client	Sell
16:50:56	R207	On 05/02/2015			Bond Future	1	3,400,000	3,390.85	Member	Buy
16:50:56	R207	On 05/02/2015			Bond Future	1	4,800,000	4,787.08	Member	Buy
16:50:56	R207	On 05/02/2015			Bond Future	1	6,400,000	6,382.77	Member	Buy
16:50:56	R207	On 05/02/2015			Bond Future	1	6,300,000	6,283.04	Member	Buy
16:50:56	R207	On 05/02/2015			Bond Future	1	4,400,000	0.00	Client	Sell
16:50:56	R207	On 05/02/2015			Bond Future	1	6,400,000	0.00	Client	Sell
16:50:56	R207	On 05/02/2015			Bond Future	1	4,800,000	0.00	Member	Sell
16:50:56	R207	On 05/02/2015			Bond Future	1	4,400,000	0.00	Member	Sell
16:50:56	R207	On 05/02/2015			Bond Future	1	37,000,000	36,900.38	Member	Buy
16:50:56	R207	On 05/02/2015			Bond Future	1	3,400,000	0.00	Client	Sell
16:50:56	R207	On 05/02/2015			Bond Future	1	4,800,000	0.00	Client	Sell
16:50:56	R207	On 05/02/2015			Bond Future	1	1,000,000	0.00	Client	Sell
16:50:56	R207	On 05/02/2015			Bond Future	1	300,000	299.19	Member	Buy
16:50:56	R207	On 05/02/2015			Bond Future	1	1,000,000	997.31	Member	Buy
16:50:56	R207	On 05/02/2015			Bond Future	1	4,400,000	4,388.15	Member	Buy
16:50:56	R207	On 05/02/2015			Bond Future	1	6,300,000	0.00	Client	Sell
16:50:56	R207	On 05/02/2015			Bond Future	1	6,300,000	0.00	Member	Sell
16:50:56	R207	On 05/02/2015			Bond Future	1	37,000,000	0.00	Member	Sell
16:50:56	R207	On 05/02/2015			Bond Future	1	37,000,000	0.00	Client	Sell
16:50:56	R207	On 05/02/2015			Bond Future	1	6,400,000	0.00	Member	Sell
Total for R207 Bond Future						25	254,400,000	126,857.53		
12:08:11	R209	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell
12:08:11	R209	On 05/02/2015			Bond Future	1	10,000,000	7,933.24	Member	Buy
12:40:03	R209	On 05/02/2015			Bond Future	1	10,000,000	7,933.24	Client	Buy
12:40:03	R209	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell
16:36:06	R209	On 05/02/2015			Bond Future	1	91,400,000	0.00	Member	Sell
16:36:06	R209	On 05/02/2015			Bond Future	1	200,000	159.36	Member	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	8,100,000	6,454.15	Client	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	46,700,000	37,210.95	Client	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	1,100,000	0.00	Member	Sell
16:53:30	R209	On 05/02/2015			Bond Future	1	8,100,000	0.00	Member	Sell
16:53:30	R209	On 05/02/2015			Bond Future	1	8,300,000	6,613.51	Client	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	6,200,000	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
16:53:30	R209	On 05/02/2015			Bond Future	1	300,000	0.00 Member	Sell
16:53:30	R209	On 05/02/2015			Bond Future	1	300,000	239.04 Client	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	900,000	0.00 Member	Sell
16:53:30	R209	On 05/02/2015			Bond Future	1	300,000	239.04 Client	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	700,000	557.77 Client	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	900,000	717.13 Client	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	1,900,000	1,513.94 Client	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	700,000	557.77 Client	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	46,700,000	0.00 Member	Sell
16:53:30	R209	On 05/02/2015			Bond Future	1	1,300,000	0.00 Member	Sell
16:53:30	R209	On 05/02/2015			Bond Future	1	5,600,000	4,462.13 Client	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	8,300,000	0.00 Member	Sell
16:53:30	R209	On 05/02/2015			Bond Future	1	1,100,000	876.49 Client	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	46,700,000	37,210.95 Member	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	8,300,000	6,613.51 Member	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	1,300,000	1,035.85 Client	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	1,000,000	796.81 Client	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	900,000	717.13 Member	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	1,300,000	1,035.85 Member	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	1,300,000	1,035.85 Member	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	1,100,000	876.49 Member	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	4,400,000	3,505.96 Member	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	700,000	557.77 Member	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	500,000	398.40 Member	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	700,000	557.77 Member	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	700,000	557.77 Member	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	700,000	0.00 Member	Sell
16:53:30	R209	On 05/02/2015			Bond Future	1	1,000,000	796.81 Member	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	500,000	0.00 Member	Sell
16:53:30	R209	On 05/02/2015			Bond Future	1	1,300,000	0.00 Member	Sell
16:53:30	R209	On 05/02/2015			Bond Future	1	4,400,000	0.00 Member	Sell
16:53:30	R209	On 05/02/2015			Bond Future	1	4,400,000	3,505.96 Client	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	1,900,000	1,513.94 Member	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	8,100,000	6,454.15 Member	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	6,200,000	4,940.21 Member	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	5,600,000	4,462.13 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
16:53:30	R209	On 05/02/2015			Bond Future	1	700,000	557.77	Client	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	1,000,000	0.00	Member	Sell
16:53:30	R209	On 05/02/2015			Bond Future	1	6,200,000	4,940.21	Client	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	1,300,000	1,035.85	Client	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	700,000	557.77	Client	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	5,600,000	0.00	Member	Sell
16:53:30	R209	On 05/02/2015			Bond Future	1	500,000	398.40	Client	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	700,000	0.00	Member	Sell
16:53:30	R209	On 05/02/2015			Bond Future	1	700,000	0.00	Member	Sell
16:53:30	R209	On 05/02/2015			Bond Future	1	700,000	0.00	Member	Sell
16:53:30	R209	On 05/02/2015			Bond Future	1	1,900,000	0.00	Member	Sell
16:53:30	R209	On 05/02/2015			Bond Future	1	700,000	557.77	Member	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	300,000	239.04	Member	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	300,000	239.04	Member	Buy
16:53:30	R209	On 05/02/2015			Bond Future	1	300,000	0.00	Member	Sell
16:53:31	R209	On 05/02/2015			Bond Future	1	300,000	239.04	Member	Buy
16:53:31	R209	On 05/02/2015			Bond Future	1	200,000	159.36	Client	Buy
16:53:31	R209	On 05/02/2015			Bond Future	1	300,000	239.04	Client	Buy
16:53:31	R209	On 05/02/2015			Bond Future	1	200,000	0.00	Member	Sell
16:53:31	R209	On 05/02/2015			Bond Future	1	200,000	0.00	Member	Sell
16:53:31	R209	On 05/02/2015			Bond Future	1	200,000	159.36	Member	Buy
16:53:31	R209	On 05/02/2015			Bond Future	1	200,000	159.36	Client	Buy
16:53:31	R209	On 05/02/2015			Bond Future	1	300,000	0.00	Member	Sell

Total for R209 Bond Future **71** **405,600,000** **161,523.04**

9:15:30	R214	On 05/02/2015			Bond Future	1	15,000,000	12,164.28	Client	Buy
9:15:30	R214	On 05/02/2015			Bond Future	1	15,000,000	0.00	Member	Sell
12:31:48	R214	On 05/02/2015			Bond Future	1	80,000,000	0.00	Member	Sell
12:31:48	R214	On 05/02/2015			Bond Future	1	80,000,000	64,231.74	Member	Buy
14:28:35	R214	On 05/02/2015			Bond Future	1	15,000,000	12,040.14	Member	Buy
14:28:35	R214	On 05/02/2015			Bond Future	1	15,000,000	0.00	Member	Sell
14:44:34	R214	On 05/02/2015			Bond Future	1	15,000,000	0.00	Member	Sell
14:44:34	R214	On 05/02/2015			Bond Future	1	15,000,000	12,045.21	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
	Total for R214 Bond Future				8	250,000,000	100,481.36	
	Grand Total for all Instruments				112	990,000,000	436,894.07	