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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/01/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
12:01:16	IGOV	On 07/05/2015		Index Future	1	10,000	0.00 Client	Sell
12:01:16	IGOV	On 07/05/2015		Index Future	1	10,000	2,286.96 Client	Buy
Total for IGOV Index Future					2	20,000	2,286.96	
9:50:43	R186	On 05/02/2015		Bond Future	1	5,000,000	6,166.06 Member	Buy
9:50:43	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00 Client	Sell
15:06:19	R186	On 05/02/2015		Bond Future	1	10,000,000	0.00 Member	Sell
15:06:19	R186	On 05/02/2015		Bond Future	1	5,000,000	6,141.12 Member	Buy
15:06:19	R186	On 05/02/2015		Bond Future	1	5,000,000	6,140.85 Member	Buy
Total for R186 Bond Future					5	30,000,000	18,448.03	
13:10:37	R207	On 05/02/2015		Bond Future	1	13,400,000	0.00 Member	Sell
13:10:37	R207	On 05/02/2015		Bond Future	1	13,400,000	13,540.81 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
15:43:51	R207	On 05/02/2015			Bond Future	1	13,400,000	0.00	Client	Sell
15:43:51	R207	On 05/02/2015			Bond Future	1	13,400,000	13,540.81	Member	Buy
16:58:29	R207	On 05/02/2015			Bond Future	1	954,400,000	0.00	Member	Sell
16:58:29	R207	On 05/02/2015			Bond Future	1	954,400,000	965,216.60	Member	Buy
Total for R207 Bond Future						6	1,962,400,000	992,298.22		
16:58:29	R208	On 05/02/2015			Bond Future	1	860,500,000	861,371.34	Member	Buy
16:58:29	R208	On 05/02/2015			Bond Future	1	860,500,000	0.00	Member	Sell
Total for R208 Bond Future						2	1,721,000,000	861,371.34		
12:05:40	R209	On 05/02/2015			Bond Future	1	150,000,000	123,236.43	Member	Buy
12:05:40	R209	On 05/02/2015			Bond Future	1	1,100,000	0.00	Member	Sell
12:36:00	R209	On 05/02/2015			Bond Future	1	800,000	0.00	Member	Sell
12:36:00	R209	On 05/02/2015			Bond Future	1	5,800,000	0.00	Client	Sell
12:36:00	R209	On 05/02/2015			Bond Future	1	900,000	739.42	Member	Buy
12:36:00	R209	On 05/02/2015			Bond Future	1	300,000	0.00	Member	Sell
12:36:00	R209	On 05/02/2015			Bond Future	1	100,000	0.00	Member	Sell
12:36:00	R209	On 05/02/2015			Bond Future	1	25,300,000	0.00	Member	Sell
12:36:00	R209	On 05/02/2015			Bond Future	1	900,000	0.00	Client	Sell
12:36:00	R209	On 05/02/2015			Bond Future	1	19,000,000	0.00	Client	Sell
12:36:00	R209	On 05/02/2015			Bond Future	1	800,000	0.00	Client	Sell
12:36:00	R209	On 05/02/2015			Bond Future	1	900,000	0.00	Member	Sell
12:36:00	R209	On 05/02/2015			Bond Future	1	100,000	0.00	Member	Sell
12:36:00	R209	On 05/02/2015			Bond Future	1	24,600,000	0.00	Member	Sell
12:36:00	R209	On 05/02/2015			Bond Future	1	5,800,000	0.00	Member	Sell
12:36:00	R209	On 05/02/2015			Bond Future	1	100,000	82.16	Member	Buy
12:36:00	R209	On 05/02/2015			Bond Future	1	800,000	657.26	Member	Buy
12:36:00	R209	On 05/02/2015			Bond Future	1	5,800,000	4,765.14	Member	Buy
12:36:00	R209	On 05/02/2015			Bond Future	1	19,000,000	15,609.95	Member	Buy
12:36:00	R209	On 05/02/2015			Bond Future	1	25,300,000	20,785.88	Member	Buy
12:36:00	R209	On 05/02/2015			Bond Future	1	300,000	246.47	Member	Buy
12:36:00	R209	On 05/02/2015			Bond Future	1	24,600,000	0.00	Client	Sell
12:36:00	R209	On 05/02/2015			Bond Future	1	100,000	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
12:36:00	R209	On 05/02/2015			Bond Future	1	19,000,000	0.00	Member	Sell
12:36:00	R209	On 05/02/2015			Bond Future	1	100,000	0.00	Client	Sell
12:36:00	R209	On 05/02/2015			Bond Future	1	24,600,000	20,210.77	Member	Buy
12:36:00	R209	On 05/02/2015			Bond Future	1	100,000	82.16	Member	Buy
12:36:00	R209	On 05/02/2015			Bond Future	1	25,300,000	0.00	Client	Sell
12:36:00	R209	On 05/02/2015			Bond Future	1	300,000	0.00	Client	Sell
12:36:01	R209	On 05/02/2015			Bond Future	1	32,700,000	26,865.54	Member	Buy
12:36:01	R209	On 05/02/2015			Bond Future	1	1,100,000	903.73	Member	Buy
12:36:01	R209	On 05/02/2015			Bond Future	1	1,300,000	0.00	Client	Sell
12:36:01	R209	On 05/02/2015			Bond Future	1	1,100,000	0.00	Client	Sell
12:36:01	R209	On 05/02/2015			Bond Future	1	1,300,000	1,068.05	Member	Buy
12:36:01	R209	On 05/02/2015			Bond Future	1	38,000,000	0.00	Client	Sell
12:36:01	R209	On 05/02/2015			Bond Future	1	32,700,000	0.00	Client	Sell
12:36:01	R209	On 05/02/2015			Bond Future	1	38,000,000	0.00	Member	Sell
12:36:01	R209	On 05/02/2015			Bond Future	1	1,300,000	0.00	Member	Sell
12:36:01	R209	On 05/02/2015			Bond Future	1	32,700,000	0.00	Member	Sell
12:36:01	R209	On 05/02/2015			Bond Future	1	38,000,000	31,219.90	Member	Buy
16:06:20	R209	On 05/02/2015			Bond Future	1	100,000,000	82,496.13	Member	Buy
16:06:20	R209	On 05/02/2015			Bond Future	1	800,000	0.00	Member	Sell
16:17:25	R209	On 05/02/2015			Bond Future	1	16,800,000	0.00	Client	Sell
16:17:25	R209	On 05/02/2015			Bond Future	1	100,000	82.50	Member	Buy
16:17:25	R209	On 05/02/2015			Bond Future	1	16,800,000	13,859.35	Member	Buy
16:17:25	R209	On 05/02/2015			Bond Future	1	16,400,000	0.00	Client	Sell
16:17:25	R209	On 05/02/2015			Bond Future	1	200,000	0.00	Member	Sell
16:17:25	R209	On 05/02/2015			Bond Future	1	100,000	0.00	Member	Sell
16:17:25	R209	On 05/02/2015			Bond Future	1	100,000	0.00	Client	Sell
16:17:25	R209	On 05/02/2015			Bond Future	1	200,000	0.00	Client	Sell
16:17:25	R209	On 05/02/2015			Bond Future	1	16,400,000	13,529.37	Member	Buy
16:17:25	R209	On 05/02/2015			Bond Future	1	200,000	164.99	Member	Buy
16:17:25	R209	On 05/02/2015			Bond Future	1	16,800,000	0.00	Member	Sell
16:17:25	R209	On 05/02/2015			Bond Future	1	16,400,000	0.00	Member	Sell
16:17:26	R209	On 05/02/2015			Bond Future	1	3,800,000	0.00	Member	Sell
16:17:26	R209	On 05/02/2015			Bond Future	1	21,800,000	0.00	Member	Sell
16:17:26	R209	On 05/02/2015			Bond Future	1	100,000	0.00	Member	Sell
16:17:26	R209	On 05/02/2015			Bond Future	1	100,000	82.50	Member	Buy
16:17:26	R209	On 05/02/2015			Bond Future	1	25,300,000	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
16:17:26	R209	On 05/02/2015			Bond Future	1	800,000	0.00	Member	Sell
16:17:26	R209	On 05/02/2015			Bond Future	1	12,700,000	0.00	Member	Sell
16:17:26	R209	On 05/02/2015			Bond Future	1	600,000	0.00	Member	Sell
16:17:26	R209	On 05/02/2015			Bond Future	1	600,000	0.00	Member	Sell
16:17:26	R209	On 05/02/2015			Bond Future	1	800,000	0.00	Client	Sell
16:17:26	R209	On 05/02/2015			Bond Future	1	800,000	659.97	Member	Buy
16:17:26	R209	On 05/02/2015			Bond Future	1	800,000	659.97	Member	Buy
16:17:26	R209	On 05/02/2015			Bond Future	1	600,000	494.98	Member	Buy
16:17:26	R209	On 05/02/2015			Bond Future	1	12,700,000	0.00	Client	Sell
16:17:26	R209	On 05/02/2015			Bond Future	1	21,800,000	0.00	Client	Sell
16:17:26	R209	On 05/02/2015			Bond Future	1	3,800,000	3,134.85	Member	Buy
16:17:26	R209	On 05/02/2015			Bond Future	1	100,000	0.00	Client	Sell
16:17:26	R209	On 05/02/2015			Bond Future	1	600,000	0.00	Client	Sell
16:17:26	R209	On 05/02/2015			Bond Future	1	25,300,000	0.00	Client	Sell
16:17:26	R209	On 05/02/2015			Bond Future	1	600,000	0.00	Client	Sell
16:17:26	R209	On 05/02/2015			Bond Future	1	21,800,000	17,984.16	Member	Buy
16:17:26	R209	On 05/02/2015			Bond Future	1	600,000	494.98	Member	Buy
16:17:26	R209	On 05/02/2015			Bond Future	1	12,700,000	10,477.01	Member	Buy
16:17:26	R209	On 05/02/2015			Bond Future	1	800,000	0.00	Client	Sell
16:17:26	R209	On 05/02/2015			Bond Future	1	3,800,000	0.00	Client	Sell
16:17:26	R209	On 05/02/2015			Bond Future	1	25,300,000	20,871.52	Member	Buy
16:18:33	R209	On 05/02/2015			Bond Future	1	21,800,000	0.00	Client	Sell
16:18:33	R209	On 05/02/2015			Bond Future	1	800,000	660.02	Member	Buy
16:18:33	R209	On 05/02/2015			Bond Future	1	800,000	660.02	Member	Buy
16:18:33	R209	On 05/02/2015			Bond Future	1	800,000	0.00	Client	Sell
16:18:33	R209	On 05/02/2015			Bond Future	1	800,000	0.00	Client	Sell
16:18:33	R209	On 05/02/2015			Bond Future	1	21,800,000	17,985.48	Member	Buy
16:18:34	R209	On 05/02/2015			Bond Future	1	600,000	495.01	Member	Buy
16:18:34	R209	On 05/02/2015			Bond Future	1	3,800,000	3,135.08	Member	Buy
16:18:34	R209	On 05/02/2015			Bond Future	1	16,800,000	13,860.37	Member	Buy
16:18:34	R209	On 05/02/2015			Bond Future	1	200,000	0.00	Client	Sell
16:18:34	R209	On 05/02/2015			Bond Future	1	600,000	0.00	Client	Sell
16:18:34	R209	On 05/02/2015			Bond Future	1	100,000	0.00	Client	Sell
16:18:34	R209	On 05/02/2015			Bond Future	1	25,300,000	0.00	Client	Sell
16:18:34	R209	On 05/02/2015			Bond Future	1	600,000	495.01	Member	Buy
16:18:34	R209	On 05/02/2015			Bond Future	1	100,000	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
16:18:34	R209	On 05/02/2015			Bond Future	1	25,300,000	20,873.05	Member	Buy
16:18:34	R209	On 05/02/2015			Bond Future	1	100,000	82.50	Member	Buy
16:18:34	R209	On 05/02/2015			Bond Future	1	100,000	82.50	Member	Buy
16:18:34	R209	On 05/02/2015			Bond Future	1	3,800,000	0.00	Client	Sell
16:18:34	R209	On 05/02/2015			Bond Future	1	16,800,000	0.00	Client	Sell
16:18:34	R209	On 05/02/2015			Bond Future	1	200,000	165.00	Member	Buy
16:18:34	R209	On 05/02/2015			Bond Future	1	12,700,000	10,477.78	Member	Buy
16:18:34	R209	On 05/02/2015			Bond Future	1	16,400,000	0.00	Client	Sell
16:18:34	R209	On 05/02/2015			Bond Future	1	600,000	0.00	Client	Sell
16:18:34	R209	On 05/02/2015			Bond Future	1	12,700,000	0.00	Client	Sell
16:18:34	R209	On 05/02/2015			Bond Future	1	16,400,000	13,530.36	Member	Buy
Total for R209 Bond Future						106	1,200,000,000	493,967.31		
11:34:52	R214	On 05/02/2015			Bond Future	1	68,300,000	0.00	Member	Sell
11:34:52	R214	On 05/02/2015			Bond Future	1	33,700,000	28,106.58	Member	Buy
11:44:57	R214	On 05/02/2015			Bond Future	1	33,700,000	0.00	Member	Sell
11:44:57	R214	On 05/02/2015			Bond Future	1	25,100,000	20,933.98	Member	Buy
11:44:57	R214	On 05/02/2015			Bond Future	1	33,700,000	28,106.58	Client	Buy
11:44:57	R214	On 05/02/2015			Bond Future	1	25,100,000	0.00	Member	Sell
11:44:57	R214	On 05/02/2015			Bond Future	1	9,500,000	7,923.22	Member	Buy
11:44:57	R214	On 05/02/2015			Bond Future	1	9,500,000	0.00	Member	Sell
11:44:57	R214	On 05/02/2015			Bond Future	1	25,100,000	20,933.98	Client	Buy
11:44:57	R214	On 05/02/2015			Bond Future	1	9,500,000	7,923.22	Client	Buy
16:15:11	R214	On 05/02/2015			Bond Future	1	173,400,000	144,742.84	Member	Buy
16:15:11	R214	On 05/02/2015			Bond Future	1	1,700,000	0.00	Member	Sell
17:56:21	R214	On 05/02/2015			Bond Future	1	200,000	0.00	Member	Sell
17:56:21	R214	On 05/02/2015			Bond Future	1	13,600,000	0.00	Member	Sell
17:56:21	R214	On 05/02/2015			Bond Future	1	60,900,000	0.00	Client	Sell
17:56:21	R214	On 05/02/2015			Bond Future	1	800,000	0.00	Member	Sell
17:56:21	R214	On 05/02/2015			Bond Future	1	60,900,000	50,835.29	Member	Buy
17:56:21	R214	On 05/02/2015			Bond Future	1	29,400,000	0.00	Client	Sell
17:56:21	R214	On 05/02/2015			Bond Future	1	13,600,000	0.00	Client	Sell
17:56:21	R214	On 05/02/2015			Bond Future	1	800,000	667.79	Member	Buy
17:56:21	R214	On 05/02/2015			Bond Future	1	11,400,000	0.00	Client	Sell
17:56:21	R214	On 05/02/2015			Bond Future	1	1,700,000	1,419.05	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
17:56:21	R214	On 05/02/2015			Bond Future	1	50,300,000	0.00	Client	Sell
17:56:21	R214	On 05/02/2015			Bond Future	1	1,900,000	0.00	Client	Sell
17:56:21	R214	On 05/02/2015			Bond Future	1	200,000	0.00	Client	Sell
17:56:21	R214	On 05/02/2015			Bond Future	1	1,900,000	1,585.99	Member	Buy
17:56:21	R214	On 05/02/2015			Bond Future	1	50,300,000	41,987.11	Member	Buy
17:56:21	R214	On 05/02/2015			Bond Future	1	3,200,000	2,671.15	Member	Buy
17:56:21	R214	On 05/02/2015			Bond Future	1	29,400,000	24,541.17	Member	Buy
17:56:21	R214	On 05/02/2015			Bond Future	1	13,600,000	11,352.38	Member	Buy
17:56:21	R214	On 05/02/2015			Bond Future	1	3,200,000	0.00	Client	Sell
17:56:21	R214	On 05/02/2015			Bond Future	1	200,000	166.95	Member	Buy
17:56:21	R214	On 05/02/2015			Bond Future	1	1,700,000	0.00	Client	Sell
17:56:21	R214	On 05/02/2015			Bond Future	1	800,000	0.00	Client	Sell
17:56:21	R214	On 05/02/2015			Bond Future	1	11,400,000	9,515.97	Member	Buy
17:56:21	R214	On 05/02/2015			Bond Future	1	1,900,000	0.00	Member	Sell
17:56:21	R214	On 05/02/2015			Bond Future	1	50,300,000	0.00	Member	Sell
17:56:21	R214	On 05/02/2015			Bond Future	1	3,200,000	0.00	Member	Sell
17:56:21	R214	On 05/02/2015			Bond Future	1	29,400,000	0.00	Member	Sell
17:56:21	R214	On 05/02/2015			Bond Future	1	60,900,000	0.00	Member	Sell
17:56:21	R214	On 05/02/2015			Bond Future	1	11,400,000	0.00	Member	Sell
Total for R214 Bond Future						41	966,800,000	403,413.25		
Grand Total for all Instruments						162	5,880,220,000	2,771,785.12		