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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/12/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
7:16:58	R186	On 05/02/2015		Bond Future	1	20,000,000	0.00	Member	Sell
7:16:59	R186	On 05/02/2015		Bond Future	1	20,000,000	24,781.54	Member	Buy
9:52:23	R186	On 05/02/2015		Bond Future	1	10,000,000	12,321.09	Member	Buy
9:52:23	R186	On 05/02/2015		Bond Future	1	10,000,000	0.00	Member	Sell
17:14:21	R186	On 05/02/2015		Bond Future	1	40,800,000	0.00	Client	Sell
17:14:21	R186	On 05/02/2015		Bond Future	1	1,500,000	0.00	Client	Sell
17:14:21	R186	On 05/02/2015		Bond Future	1	4,400,000	0.00	Client	Sell
17:14:21	R186	On 05/02/2015		Bond Future	1	38,300,000	47,135.67	Member	Buy
17:14:21	R186	On 05/02/2015		Bond Future	1	1,600,000	1,969.11	Member	Buy
17:14:21	R186	On 05/02/2015		Bond Future	1	38,300,000	0.00	Client	Sell
17:14:21	R186	On 05/02/2015		Bond Future	1	4,400,000	5,415.06	Member	Buy
17:14:21	R186	On 05/02/2015		Bond Future	1	900,000	1,107.63	Member	Buy
17:14:21	R186	On 05/02/2015		Bond Future	1	100,000	123.07	Member	Buy
17:14:21	R186	On 05/02/2015		Bond Future	1	1,900,000	2,338.32	Member	Buy
17:14:21	R186	On 05/02/2015		Bond Future	1	21,800,000	26,829.18	Member	Buy
17:14:21	R186	On 05/02/2015		Bond Future	1	1,600,000	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
17:14:21	R186	On 05/02/2015			Bond Future	1	900,000	0.00 Client	Sell
17:14:21	R186	On 05/02/2015			Bond Future	1	1,500,000	1,846.04 Member	Buy
17:14:21	R186	On 05/02/2015			Bond Future	1	21,800,000	0.00 Client	Sell
17:14:21	R186	On 05/02/2015			Bond Future	1	100,000	0.00 Client	Sell
17:14:21	R186	On 05/02/2015			Bond Future	1	1,900,000	0.00 Client	Sell
17:14:21	R186	On 05/02/2015			Bond Future	1	40,800,000	50,212.41 Member	Buy
<b>Total for R186 Bond Future</b>						<b>22</b>	<b>282,600,000</b>	<b>174,079.13</b>	
16:32:08	R202	On 05/02/2015			Bond Future	1	25,000,000	0.00 Member	Sell
16:32:08	R202	On 05/02/2015			Bond Future	1	25,000,000	59,516.75 Client	Buy
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>50,000,000</b>	<b>59,516.75</b>	
11:57:34	R203	On 05/02/2015			Bond Future	1	11,600,000	0.00 Member	Sell
11:57:34	R203	On 05/02/2015			Bond Future	1	11,600,000	12,470.44 Member	Buy
13:00:51	R203	On 05/02/2015			Bond Future	1	11,600,000	0.00 Client	Sell
13:00:51	R203	On 05/02/2015			Bond Future	1	11,600,000	12,470.44 Member	Buy
16:59:02	R203	On 05/02/2015			Bond Future	1	2,200,000	0.00 Member	Sell
16:59:02	R203	On 05/02/2015			Bond Future	1	34,200,000	36,717.33 Member	Buy
17:12:15	R203	On 05/02/2015			Bond Future	1	31,700,000	0.00 Member	Sell
17:12:15	R203	On 05/02/2015			Bond Future	1	31,700,000	34,033.31 Member	Buy
17:12:15	R203	On 05/02/2015			Bond Future	1	31,700,000	0.00 Client	Sell
17:12:16	R203	On 05/02/2015			Bond Future	1	300,000	322.08 Member	Buy
17:12:16	R203	On 05/02/2015			Bond Future	1	2,200,000	2,361.93 Member	Buy
17:12:16	R203	On 05/02/2015			Bond Future	1	300,000	0.00 Client	Sell
17:12:16	R203	On 05/02/2015			Bond Future	1	300,000	0.00 Member	Sell
17:12:16	R203	On 05/02/2015			Bond Future	1	2,200,000	0.00 Client	Sell
<b>Total for R203 Bond Future</b>						<b>14</b>	<b>183,200,000</b>	<b>98,375.53</b>	
8:50:14	R2037	On 05/02/2015			Bond Future	1	13,400,000	13,641.66 Client	Buy
8:50:14	R2037	On 05/02/2015			Bond Future	1	13,400,000	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
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>26,800,000</b>	<b>13,641.66</b>		
16:59:02	R204	On 05/02/2015			Bond Future	1	3,800,000	0.00	Member	Sell
16:59:02	R204	On 05/02/2015			Bond Future	1	24,200,000	25,405.44	Member	Buy
17:10:54	R204	On 05/02/2015			Bond Future	1	19,000,000	0.00	Client	Sell
17:10:54	R204	On 05/02/2015			Bond Future	1	19,000,000	0.00	Member	Sell
17:10:54	R204	On 05/02/2015			Bond Future	1	19,000,000	19,946.42	Member	Buy
17:10:55	R204	On 05/02/2015			Bond Future	1	1,400,000	0.00	Member	Sell
17:10:55	R204	On 05/02/2015			Bond Future	1	1,400,000	1,469.74	Member	Buy
17:10:55	R204	On 05/02/2015			Bond Future	1	3,800,000	3,989.28	Member	Buy
17:10:55	R204	On 05/02/2015			Bond Future	1	1,400,000	0.00	Client	Sell
17:10:55	R204	On 05/02/2015			Bond Future	1	3,800,000	0.00	Client	Sell
<b>Total for R204 Bond Future</b>						<b>10</b>	<b>96,800,000</b>	<b>50,810.89</b>		
17:08:29	R2048	On 05/02/2015			Bond Future	1	2,400,000	2,554.34	Member	Buy
17:08:29	R2048	On 05/02/2015			Bond Future	1	2,400,000	0.00	Member	Sell
17:15:33	R2048	On 05/02/2015			Bond Future	1	2,400,000	0.00	Member	Sell
17:15:33	R2048	On 05/02/2015			Bond Future	1	2,400,000	2,554.34	Client	Buy
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>9,600,000</b>	<b>5,108.68</b>		
17:08:29	R207	On 05/02/2015			Bond Future	1	2,500,000	0.00	Member	Sell
17:08:29	R207	On 05/02/2015			Bond Future	1	32,800,000	33,283.43	Member	Buy
17:14:14	R207	On 05/02/2015			Bond Future	1	2,500,000	2,536.85	Member	Buy
17:14:14	R207	On 05/02/2015			Bond Future	1	4,800,000	0.00	Member	Sell
17:14:14	R207	On 05/02/2015			Bond Future	1	16,900,000	0.00	Member	Sell
17:14:14	R207	On 05/02/2015			Bond Future	1	2,500,000	0.00	Client	Sell
17:14:14	R207	On 05/02/2015			Bond Future	1	8,600,000	0.00	Member	Sell
17:14:14	R207	On 05/02/2015			Bond Future	1	16,900,000	17,149.08	Member	Buy
17:14:14	R207	On 05/02/2015			Bond Future	1	8,600,000	8,726.75	Member	Buy
17:14:14	R207	On 05/02/2015			Bond Future	1	4,800,000	4,870.75	Member	Buy
17:14:14	R207	On 05/02/2015			Bond Future	1	16,900,000	0.00	Client	Sell
17:14:14	R207	On 05/02/2015			Bond Future	1	8,600,000	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
17:14:14	R207	On 05/02/2015			Bond Future	1	4,800,000	0.00 Client	Sell
<b>Total for R207 Bond Future</b>						<b>13</b>	<b>131,200,000</b>	<b>66,566.85</b>	
17:08:04	R212	On 05/02/2015			Bond Future	1	36,700,000	0.00 Member	Sell
17:08:04	R212	On 05/02/2015			Bond Future	1	1,400,000	1,930.66 Client	Buy
17:08:04	R212	On 05/02/2015			Bond Future	1	800,000	0.00 Member	Sell
17:08:04	R212	On 05/02/2015			Bond Future	1	34,400,000	0.00 Member	Sell
17:08:04	R212	On 05/02/2015			Bond Future	1	19,600,000	27,029.18 Client	Buy
17:08:04	R212	On 05/02/2015			Bond Future	1	800,000	1,103.23 Client	Buy
17:08:04	R212	On 05/02/2015			Bond Future	1	1,300,000	0.00 Member	Sell
17:08:04	R212	On 05/02/2015			Bond Future	1	1,700,000	0.00 Member	Sell
17:08:04	R212	On 05/02/2015			Bond Future	1	19,600,000	0.00 Member	Sell
17:08:04	R212	On 05/02/2015			Bond Future	1	36,700,000	50,610.77 Client	Buy
17:08:04	R212	On 05/02/2015			Bond Future	1	4,000,000	5,516.16 Client	Buy
17:08:04	R212	On 05/02/2015			Bond Future	1	34,400,000	47,438.98 Client	Buy
17:08:04	R212	On 05/02/2015			Bond Future	1	1,400,000	0.00 Member	Sell
17:08:04	R212	On 05/02/2015			Bond Future	1	100,000	0.00 Member	Sell
17:08:04	R212	On 05/02/2015			Bond Future	1	1,300,000	1,792.75 Client	Buy
17:08:04	R212	On 05/02/2015			Bond Future	1	1,700,000	2,344.37 Client	Buy
17:08:04	R212	On 05/02/2015			Bond Future	1	100,000	137.90 Client	Buy
17:08:04	R212	On 05/02/2015			Bond Future	1	4,000,000	0.00 Member	Sell
<b>Total for R212 Bond Future</b>						<b>18</b>	<b>200,000,000</b>	<b>137,904.00</b>	
<b>Grand Total for all Instruments</b>						<b>85</b>	<b>980,200,000</b>	<b>606,003.49</b>	