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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/02/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
11:01:09	R186	On 07/05/2015		Bond Future	1	1,000,000	0.00 Member	Sell
11:01:09	R186	On 07/05/2015		Bond Future	1	1,000,000	1,263.71 Client	Buy
11:01:53	R186	On 07/05/2015		Bond Future	1	1,400,000	1,758.50 Client	Buy
11:01:53	R186	On 07/05/2015		Bond Future	1	1,400,000	0.00 Member	Sell
11:47:45	R186	On 07/05/2015		Bond Future	1	2,000,000	2,522.12 Member	Buy
11:47:45	R186	On 07/05/2015		Bond Future	1	2,000,000	0.00 Client	Sell
12:45:12	R186	On 07/05/2015		Bond Future	1	15,000,000	0.00 Member	Sell
12:45:12	R186	On 07/05/2015		Bond Future	1	7,500,000	9,512.11 Member	Buy
13:30:45	R186	On 07/05/2015		Bond Future	1	7,500,000	9,512.11 Member	Buy
13:30:45	R186	On 07/05/2015		Bond Future	1	7,500,000	9,512.11 Client	Buy
13:30:45	R186	On 07/05/2015		Bond Future	1	7,500,000	0.00 Member	Sell
13:30:45	R186	On 07/05/2015		Bond Future	1	7,500,000	9,512.11 Client	Buy
13:30:45	R186	On 07/05/2015		Bond Future	1	7,500,000	0.00 Member	Sell
13:50:15	R186	On 07/05/2015		Bond Future	1	1,400,000	0.00 Client	Sell
13:50:15	R186	On 07/05/2015		Bond Future	1	1,400,000	1,758.50 Client	Buy
16:03:54	R186	On 07/05/2015		Bond Future	1	800,000	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
16:03:54	R186	On 07/05/2015			Bond Future	1	400,000	503.87	Member	Buy
16:04:34	R186	On 07/05/2015			Bond Future	1	400,000	503.87	Member	Buy
16:04:34	R186	On 07/05/2015			Bond Future	1	400,000	0.00	Member	Sell
16:04:34	R186	On 07/05/2015			Bond Future	1	400,000	503.87	Client	Buy
16:04:34	R186	On 07/05/2015			Bond Future	1	400,000	0.00	Member	Sell
16:04:34	R186	On 07/05/2015			Bond Future	1	400,000	503.87	Client	Buy
16:08:01	R186	On 07/05/2015			Bond Future	1	20,000,000	25,231.22	Member	Buy
16:08:01	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00	Member	Sell
16:08:01	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00	Member	Sell
<b>Total for R186 Bond Future</b>						<b>25</b>	<b>114,800,000</b>	<b>72,597.97</b>		
13:20:30	R2030	On 07/05/2015			Bond Future	1	25,000,000	25,455.46	Member	Buy
13:20:30	R2030	On 07/05/2015			Bond Future	1	25,000,000	0.00	Member	Sell
13:38:22	R2030	On 07/05/2015			Bond Future	1	25,000,000	25,422.64	Member	Buy
13:38:22	R2030	On 07/05/2015			Bond Future	1	25,000,000	0.00	Member	Sell
13:57:25	R2030	On 07/05/2015			Bond Future	1	25,000,000	25,455.46	Member	Buy
13:57:25	R2030	On 07/05/2015			Bond Future	1	25,000,000	0.00	Member	Sell
14:00:18	R2030	On 07/05/2015			Bond Future	1	15,000,000	15,253.58	Member	Buy
14:00:18	R2030	On 07/05/2015			Bond Future	1	15,000,000	0.00	Member	Sell
14:21:58	R2030	On 07/05/2015			Bond Future	1	15,000,000	15,253.58	Member	Buy
14:21:58	R2030	On 07/05/2015			Bond Future	1	25,000,000	0.00	Member	Sell
14:21:58	R2030	On 07/05/2015			Bond Future	1	25,000,000	25,422.64	Member	Buy
14:21:58	R2030	On 07/05/2015			Bond Future	1	15,000,000	0.00	Member	Sell
14:31:49	R2030	On 07/05/2015			Bond Future	1	300,000	0.00	Member	Sell
14:31:49	R2030	On 07/05/2015			Bond Future	1	300,000	306.17	Client	Buy
<b>Total for R2030 Bond Future</b>						<b>14</b>	<b>260,600,000</b>	<b>132,569.51</b>		
12:08:23	R208	On 07/05/2015			Bond Future	1	100,000	0.00	Member	Sell
12:08:23	R208	On 07/05/2015			Bond Future	1	100,000	99.31	Client	Buy
12:13:18	R208	On 07/05/2015			Bond Future	1	100,000	0.00	Member	Sell
12:13:18	R208	On 07/05/2015			Bond Future	1	100,000	99.13	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
<b>Total for R208 Bond Future</b>						<b>4</b>	<b>400,000</b>	<b>198.44</b>		
13:20:30	R209	On 07/05/2015			Bond Future	1	25,000,000	0.00	Member	Sell
13:20:30	R209	On 07/05/2015			Bond Future	1	25,000,000	20,346.52	Member	Buy
13:38:22	R209	On 07/05/2015			Bond Future	1	25,000,000	0.00	Member	Sell
13:38:22	R209	On 07/05/2015			Bond Future	1	25,000,000	20,316.26	Member	Buy
13:52:10	R209	On 07/05/2015			Bond Future	1	25,000,000	0.00	Member	Sell
13:52:10	R209	On 07/05/2015			Bond Future	1	25,000,000	20,350.85	Member	Buy
14:00:18	R209	On 07/05/2015			Bond Future	1	15,000,000	0.00	Member	Sell
14:00:18	R209	On 07/05/2015			Bond Future	1	15,000,000	12,191.05	Member	Buy
14:21:14	R209	On 07/05/2015			Bond Future	1	25,000,000	20,316.26	Member	Buy
14:21:14	R209	On 07/05/2015			Bond Future	1	25,000,000	0.00	Member	Sell
14:21:58	R209	On 07/05/2015			Bond Future	1	15,000,000	0.00	Member	Sell
14:21:58	R209	On 07/05/2015			Bond Future	1	15,000,000	12,189.76	Member	Buy
14:59:21	R209	On 07/05/2015			Bond Future	1	25,000,000	0.00	Member	Sell
14:59:21	R209	On 07/05/2015			Bond Future	1	25,000,000	20,290.89	Member	Buy
<b>Total for R209 Bond Future</b>						<b>14</b>	<b>310,000,000</b>	<b>126,001.59</b>		
14:53:23	R213	On 07/05/2015			Bond Future	1	900,000	827.17	Member	Buy
14:53:23	R213	On 07/05/2015			Bond Future	1	900,000	0.00	Member	Sell
16:45:16	R213	On 07/05/2015			Bond Future	1	900,000	0.00	Member	Sell
16:45:16	R213	On 07/05/2015			Bond Future	1	900,000	827.17	Client	Buy
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>3,600,000</b>	<b>1,654.33</b>		
<b>Grand Total for all Instruments</b>						<b>61</b>	<b>689,400,000</b>	<b>333,021.84</b>		