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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/12/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
11:40:59	R186	On 05/02/2015		Bond Future	1	20,000,000	24,517.64 Member	Buy
11:40:59	R186	On 05/02/2015		Bond Future	1	20,000,000	0.00 Member	Sell
11:57:08	R186	On 05/02/2015		Bond Future	1	20,000,000	24,517.64 Client	Buy
11:57:08	R186	On 05/02/2015		Bond Future	1	20,000,000	0.00 Member	Sell
12:45:55	R186	On 05/02/2015		Bond Future	1	15,000,000	0.00 Client	Sell
12:45:55	R186	On 05/02/2015		Bond Future	1	15,000,000	18,452.77 Member	Buy
15:41:26	R186	On 05/02/2015		Bond Future	1	238,500,000	0.00 Member	Sell
15:41:26	R186	On 05/02/2015		Bond Future	1	238,500,000	291,972.70 Client	Buy
17:30:33	R186	On 05/02/2015		Bond Future	1	15,000,000	0.00 Member	Sell
17:30:33	R186	On 05/02/2015		Bond Future	1	15,000,000	18,452.77 Member	Buy
<b>Total for R186 Bond Future</b>					<b>10</b>	<b>617,000,000</b>	<b>377,913.51</b>	
16:24:27	R2023	On 05/02/2015		Bond Future	1	23,000,000	0.00 Member	Sell
16:24:27	R2023	On 05/02/2015		Bond Future	1	23,000,000	24,154.06 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>46,000,000</b>	<b>24,154.06</b>		
10:30:33	R2048	On 05/02/2015			Bond Future	1	76,100,000	80,302.84	Member	Buy
10:30:33	R2048	On 05/02/2015			Bond Future	1	76,100,000	0.00	Member	Sell
11:02:04	R2048	On 05/02/2015			Bond Future	1	76,100,000	0.00	Client	Sell
11:02:04	R2048	On 05/02/2015			Bond Future	1	76,100,000	80,302.84	Member	Buy
11:30:15	R2048	On 05/02/2015			Bond Future	1	4,000,000	4,221.11	Member	Buy
11:30:15	R2048	On 05/02/2015			Bond Future	1	191,000,000	0.00	Member	Sell
12:59:34	R2048	On 05/02/2015			Bond Future	1	8,000,000	8,442.23	Client	Buy
12:59:34	R2048	On 05/02/2015			Bond Future	1	95,000,000	100,251.47	Client	Buy
12:59:34	R2048	On 05/02/2015			Bond Future	1	35,000,000	0.00	Member	Sell
12:59:34	R2048	On 05/02/2015			Bond Future	1	15,000,000	0.00	Member	Sell
12:59:34	R2048	On 05/02/2015			Bond Future	1	95,000,000	0.00	Member	Sell
12:59:34	R2048	On 05/02/2015			Bond Future	1	17,000,000	17,939.74	Client	Buy
12:59:34	R2048	On 05/02/2015			Bond Future	1	35,000,000	36,934.75	Client	Buy
12:59:34	R2048	On 05/02/2015			Bond Future	1	4,000,000	0.00	Member	Sell
12:59:34	R2048	On 05/02/2015			Bond Future	1	15,000,000	15,829.18	Client	Buy
12:59:34	R2048	On 05/02/2015			Bond Future	1	8,000,000	0.00	Member	Sell
12:59:34	R2048	On 05/02/2015			Bond Future	1	17,000,000	17,939.74	Member	Buy
12:59:34	R2048	On 05/02/2015			Bond Future	1	15,000,000	15,829.18	Member	Buy
12:59:34	R2048	On 05/02/2015			Bond Future	1	8,000,000	8,442.23	Member	Buy
12:59:34	R2048	On 05/02/2015			Bond Future	1	35,000,000	36,934.75	Member	Buy
12:59:34	R2048	On 05/02/2015			Bond Future	1	17,000,000	17,939.74	Member	Buy
12:59:34	R2048	On 05/02/2015			Bond Future	1	95,000,000	100,251.47	Member	Buy
12:59:34	R2048	On 05/02/2015			Bond Future	1	17,000,000	17,939.74	Client	Buy
12:59:34	R2048	On 05/02/2015			Bond Future	1	17,000,000	0.00	Member	Sell
12:59:34	R2048	On 05/02/2015			Bond Future	1	17,000,000	0.00	Member	Sell
12:59:34	R2048	On 05/02/2015			Bond Future	1	4,000,000	4,221.11	Client	Buy
16:24:27	R2048	On 05/02/2015			Bond Future	1	66,000,000	0.00	Member	Sell
16:24:27	R2048	On 05/02/2015			Bond Future	1	66,000,000	69,781.01	Member	Buy
<b>Total for R2048 Bond Future</b>						<b>28</b>	<b>1,200,400,000</b>	<b>633,503.10</b>		
15:41:26	R207	On 05/02/2015			Bond Future	1	500,000,000	505,254.00	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
15:41:26	R207	On 05/02/2015		Bond Future	1	500,000,000	0.00 Client	Sell
<b>Total for R207 Bond Future</b>					<b>2</b>	<b>1,000,000,000</b>	<b>505,254.00</b>	
10:30:33	R208	On 05/02/2015		Bond Future	1	134,700,000	134,732.91 Member	Buy
10:30:33	R208	On 05/02/2015		Bond Future	1	134,700,000	0.00 Member	Sell
11:02:34	R208	On 05/02/2015		Bond Future	1	134,700,000	134,732.91 Member	Buy
11:02:34	R208	On 05/02/2015		Bond Future	1	134,700,000	0.00 Client	Sell
<b>Total for R208 Bond Future</b>					<b>4</b>	<b>538,800,000</b>	<b>269,465.81</b>	
16:59:16	R213	On 05/02/2015		Bond Future	1	5,000,000	0.00 Member	Sell
16:59:16	R213	On 05/02/2015		Bond Future	1	5,000,000	4,608.80 Member	Buy
17:05:14	R213	On 05/02/2015		Bond Future	1	5,000,000	4,608.80 Member	Buy
17:05:14	R213	On 05/02/2015		Bond Future	1	5,000,000	4,608.80 Member	Buy
17:05:14	R213	On 05/02/2015		Bond Future	1	5,000,000	0.00 Member	Sell
17:05:14	R213	On 05/02/2015		Bond Future	1	5,000,000	0.00 Member	Sell
17:07:47	R213	On 05/02/2015		Bond Future	1	5,000,000	0.00 Client	Sell
17:07:47	R213	On 05/02/2015		Bond Future	1	5,000,000	4,608.80 Member	Buy
17:08:03	R213	On 05/02/2015		Bond Future	1	5,000,000	4,608.80 Client	Buy
17:08:03	R213	On 05/02/2015		Bond Future	1	5,000,000	0.00 Member	Sell
17:08:19	R213	On 05/02/2015		Bond Future	1	5,000,000	0.00 Client	Sell
17:08:19	R213	On 05/02/2015		Bond Future	1	5,000,000	4,608.80 Member	Buy
<b>Total for R213 Bond Future</b>					<b>12</b>	<b>60,000,000</b>	<b>27,652.78</b>	
<b>Grand Total for all Instruments</b>					<b>58</b>	<b>3,462,200,000</b>	<b>1,837,943.26</b>	