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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/03/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
13:26:56	AL37	On 07/05/2015		Index Future	1	30,000	0.00	Client	Sell
13:26:56	AL37	On 07/05/2015		Index Future	1	30,000	13,644.69	Member	Buy
<b>Total for AL37 Index Future</b>					<b>2</b>	<b>60,000</b>	<b>13,644.69</b>		
12:07:09	I2038	On 07/05/2015		Bond Future	1	2,900,000	3,659.79	Member	Buy
12:07:09	I2038	On 07/05/2015		Bond Future	1	2,900,000	0.00	Member	Sell
12:37:23	I2038	On 07/05/2015		Bond Future	1	2,900,000	0.00	Client	Sell
12:37:23	I2038	On 07/05/2015		Bond Future	1	2,900,000	3,659.79	Member	Buy
<b>Total for I2038 Bond Future</b>					<b>4</b>	<b>11,600,000</b>	<b>7,319.59</b>		
9:57:55	R186	On 07/05/2015		Bond Future	1	10,000,000	12,551.62	Member	Buy
9:57:55	R186	On 07/05/2015		Bond Future	1	10,000,000	0.00	Member	Sell
16:29:39	R186	On 07/05/2015		Bond Future	1	23,200,000	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
16:29:39	R186	On 07/05/2015			Bond Future	1	24,900,000	0.00	Client	Sell
16:29:39	R186	On 07/05/2015			Bond Future	1	48,000,000	59,868.74	Member	Buy
16:29:39	R186	On 07/05/2015			Bond Future	1	23,200,000	28,936.56	Member	Buy
16:29:39	R186	On 07/05/2015			Bond Future	1	106,200,000	132,459.60	Member	Buy
16:29:39	R186	On 07/05/2015			Bond Future	1	23,800,000	0.00	Client	Sell
16:29:39	R186	On 07/05/2015			Bond Future	1	106,200,000	0.00	Client	Sell
16:29:39	R186	On 07/05/2015			Bond Future	1	23,800,000	29,684.92	Member	Buy
16:29:39	R186	On 07/05/2015			Bond Future	1	106,200,000	132,459.60	Member	Buy
16:29:39	R186	On 07/05/2015			Bond Future	1	106,200,000	0.00	Client	Sell
16:29:39	R186	On 07/05/2015			Bond Future	1	48,000,000	0.00	Client	Sell
16:29:39	R186	On 07/05/2015			Bond Future	1	24,900,000	31,056.91	Member	Buy
16:29:40	R186	On 07/05/2015			Bond Future	1	14,600,000	18,210.08	Member	Buy
16:29:40	R186	On 07/05/2015			Bond Future	1	57,700,000	71,967.22	Member	Buy
16:29:40	R186	On 07/05/2015			Bond Future	1	14,600,000	0.00	Client	Sell
16:29:40	R186	On 07/05/2015			Bond Future	1	57,700,000	0.00	Client	Sell
16:41:15	R186	On 07/05/2015			Bond Future	1	15,000,000	18,868.29	Member	Buy
16:41:15	R186	On 07/05/2015			Bond Future	1	15,000,000	0.00	Member	Sell
<b>Total for R186 Bond Future</b>						<b>20</b>	<b>859,200,000</b>	<b>536,063.53</b>		
10:34:07	R202	On 07/05/2015			Bond Future	1	200,000	0.00	Member	Sell
10:34:07	R202	On 07/05/2015			Bond Future	1	200,000	472.54	Client	Buy
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>400,000</b>	<b>472.54</b>		
16:18:35	R208	On 07/05/2015			Bond Future	1	600,000	588.05	Member	Buy
16:18:35	R208	On 07/05/2015			Bond Future	1	600,000	0.00	Client	Sell
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>1,200,000</b>	<b>588.05</b>		
13:25:28	R209	On 07/05/2015			Bond Future	1	8,700,000	0.00	Member	Sell
13:25:28	R209	On 07/05/2015			Bond Future	1	8,700,000	7,024.45	Client	Buy
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>17,400,000</b>	<b>7,024.45</b>		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
10:39:38	R213	On 07/05/2015			Bond Future	1	18,300,000	16,711.32 Member	Buy
10:39:38	R213	On 07/05/2015			Bond Future	1	18,300,000	0.00 Member	Sell
11:34:56	R213	On 07/05/2015			Bond Future	1	18,300,000	0.00 Client	Sell
11:34:56	R213	On 07/05/2015			Bond Future	1	18,300,000	16,711.32 Member	Buy
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>73,200,000</b>	<b>33,422.63</b>	
16:41:15	R214	On 07/05/2015			Bond Future	1	15,000,000	0.00 Member	Sell
16:41:15	R214	On 07/05/2015			Bond Future	1	15,000,000	12,431.40 Member	Buy
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>30,000,000</b>	<b>12,431.40</b>	
<b>Grand Total for all Instruments</b>						<b>38</b>	<b>993,060,000</b>	<b>610,966.87</b>	