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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/02/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
14:14:27	R186	On 07/05/2015		Bond Future	1	1,400,000	0.00	Member	Sell
14:14:27	R186	On 07/05/2015		Bond Future	1	19,300,000	24,178.31	Member	Buy
14:22:43	R186	On 07/05/2015		Bond Future	1	1,500,000	1,879.14	Member	Buy
14:22:43	R186	On 07/05/2015		Bond Future	1	2,000,000	0.00	Member	Sell
14:22:43	R186	On 07/05/2015		Bond Future	1	2,000,000	0.00	Client	Sell
14:22:43	R186	On 07/05/2015		Bond Future	1	1,400,000	0.00	Client	Sell
14:22:43	R186	On 07/05/2015		Bond Future	1	12,400,000	0.00	Member	Sell
14:22:43	R186	On 07/05/2015		Bond Future	1	1,500,000	0.00	Member	Sell
14:22:43	R186	On 07/05/2015		Bond Future	1	2,000,000	0.00	Client	Sell
14:22:43	R186	On 07/05/2015		Bond Future	1	2,000,000	0.00	Member	Sell
14:22:43	R186	On 07/05/2015		Bond Future	1	12,400,000	0.00	Client	Sell
14:22:43	R186	On 07/05/2015		Bond Future	1	2,000,000	2,505.52	Member	Buy
14:22:43	R186	On 07/05/2015		Bond Future	1	1,400,000	1,753.87	Member	Buy
14:22:43	R186	On 07/05/2015		Bond Future	1	12,400,000	15,534.25	Member	Buy
14:22:43	R186	On 07/05/2015		Bond Future	1	2,000,000	2,505.52	Member	Buy
14:22:43	R186	On 07/05/2015		Bond Future	1	1,500,000	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
15:35:01	R186	On 07/05/2015			Bond Future	1	3,500,000	4,387.79	Member	Buy
15:35:01	R186	On 07/05/2015			Bond Future	1	3,500,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>						<b>18</b>	<b>84,200,000</b>	<b>52,744.41</b>		
11:25:51	R208	On 07/05/2015			Bond Future	1	52,800,000	52,015.50	Member	Buy
11:25:51	R208	On 07/05/2015			Bond Future	1	13,100,000	0.00	Member	Sell
11:32:03	R208	On 07/05/2015			Bond Future	1	25,000,000	0.00	Member	Sell
11:32:03	R208	On 07/05/2015			Bond Future	1	7,100,000	6,994.51	Member	Buy
11:32:03	R208	On 07/05/2015			Bond Future	1	13,100,000	0.00	Client	Sell
11:32:03	R208	On 07/05/2015			Bond Future	1	1,800,000	0.00	Client	Sell
11:32:03	R208	On 07/05/2015			Bond Future	1	1,800,000	1,773.26	Member	Buy
11:32:03	R208	On 07/05/2015			Bond Future	1	7,100,000	0.00	Member	Sell
11:32:03	R208	On 07/05/2015			Bond Future	1	5,800,000	0.00	Client	Sell
11:32:03	R208	On 07/05/2015			Bond Future	1	25,000,000	0.00	Client	Sell
11:32:03	R208	On 07/05/2015			Bond Future	1	5,800,000	0.00	Member	Sell
11:32:03	R208	On 07/05/2015			Bond Future	1	1,800,000	0.00	Member	Sell
11:32:03	R208	On 07/05/2015			Bond Future	1	7,100,000	0.00	Client	Sell
11:32:03	R208	On 07/05/2015			Bond Future	1	13,100,000	12,905.36	Member	Buy
11:32:03	R208	On 07/05/2015			Bond Future	1	25,000,000	24,628.55	Member	Buy
11:32:03	R208	On 07/05/2015			Bond Future	1	5,800,000	5,713.82	Member	Buy
<b>Total for R208 Bond Future</b>						<b>16</b>	<b>211,200,000</b>	<b>104,031.00</b>		
12:37:36	R209	On 07/05/2015			Bond Future	1	700,000	566.75	Member	Buy
12:37:36	R209	On 07/05/2015			Bond Future	1	2,700,000	0.00	Member	Sell
15:10:25	R209	On 07/05/2015			Bond Future	1	2,000,000	1,619.30	Member	Buy
15:10:25	R209	On 07/05/2015			Bond Future	1	2,000,000	0.00	Member	Sell
15:10:25	R209	On 07/05/2015			Bond Future	1	700,000	0.00	Member	Sell
15:10:25	R209	On 07/05/2015			Bond Future	1	700,000	566.75	Client	Buy
15:10:25	R209	On 07/05/2015			Bond Future	1	2,000,000	1,619.30	Client	Buy
<b>Total for R209 Bond Future</b>						<b>7</b>	<b>10,800,000</b>	<b>4,372.11</b>		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
<b>Grand Total for all Instruments</b>					41	306,200,000	161,147.51	