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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/11/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
14:46:27	R186	On 05/02/2015			Bond Future	1	1,000,000	1,205.62	Member	Buy
14:46:27	R186	On 05/02/2015			Bond Future	1	1,000,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>						<b>2</b>	<b>2,000,000</b>	<b>1,205.62</b>		
10:27:10	R197	On 05/02/2015			Bond Future	1	100,000	288.71	Client	Buy
10:27:10	R197	On 05/02/2015			Bond Future	1	100,000	0.00	Client	Sell
<b>Total for R197 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>288.71</b>		
10:36:28	R202	On 05/02/2015			Bond Future	1	100,000	235.93	Client	Buy
10:36:28	R202	On 05/02/2015			Bond Future	1	100,000	0.00	Client	Sell
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>235.93</b>		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/Sell
17:25:07	R203	On 05/02/2015			Bond Future	1	119,700,000	127,964.87	Member	Buy
17:25:07	R203	On 05/02/2015			Bond Future	1	97,900,000	0.00	Member	Sell
17:47:40	R203	On 05/02/2015			Bond Future	1	97,900,000	0.00	Client	Sell
17:47:40	R203	On 05/02/2015			Bond Future	1	21,800,000	0.00	Client	Sell
17:47:40	R203	On 05/02/2015			Bond Future	1	97,900,000	104,659.65	Member	Buy
17:47:40	R203	On 05/02/2015			Bond Future	1	21,800,000	23,305.21	Member	Buy
17:47:40	R203	On 05/02/2015			Bond Future	1	21,800,000	0.00	Member	Sell
<b>Total for R203 Bond Future</b>						<b>7</b>	<b>478,800,000</b>	<b>255,929.73</b>		
16:36:11	R2037	On 05/02/2015			Bond Future	1	200,000	197.20	Client	Buy
16:36:11	R2037	On 05/02/2015			Bond Future	1	200,000	0.00	Member	Sell
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>400,000</b>	<b>197.20</b>		
10:36:28	R210	On 05/02/2015			Bond Future	1	100,000	177.59	Client	Buy
10:36:28	R210	On 05/02/2015			Bond Future	1	100,000	0.00	Client	Sell
<b>Total for R210 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>177.59</b>		
10:36:28	R212	On 05/02/2015			Bond Future	1	100,000	0.00	Client	Sell
10:36:28	R212	On 05/02/2015			Bond Future	1	100,000	137.92	Client	Buy
<b>Total for R212 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>137.92</b>		
15:12:40	R213	On 05/02/2015			Bond Future	1	3,000,000	0.00	Member	Sell
15:12:40	R213	On 05/02/2015			Bond Future	1	3,000,000	2,722.69	Client	Buy
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>6,000,000</b>	<b>2,722.69</b>		
16:36:11	R214	On 05/02/2015			Bond Future	1	200,000	0.00	Client	Sell
16:36:11	R214	On 05/02/2015			Bond Future	1	200,000	161.03	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
	Total for R214 Bond Future				2	400,000	161.03	
	Grand Total for all Instruments				23	488,400,000	261,056.42	