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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/11/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:08:29	R186	On 05/02/2015		Bond Future	1	7,000,000	8,492.26	Member	Buy
9:08:29	R186	On 05/02/2015		Bond Future	1	2,000,000	0.00	Member	Sell
9:17:30	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00	Member	Sell
9:17:30	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00	Client	Sell
9:17:30	R186	On 05/02/2015		Bond Future	1	2,000,000	0.00	Client	Sell
9:17:30	R186	On 05/02/2015		Bond Future	1	5,000,000	6,065.90	Member	Buy
9:17:30	R186	On 05/02/2015		Bond Future	1	2,000,000	2,426.36	Member	Buy
11:50:34	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00	Client	Sell
11:50:34	R186	On 05/02/2015		Bond Future	1	5,000,000	6,055.70	Member	Buy
12:11:55	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00	Member	Sell
12:11:55	R186	On 05/02/2015		Bond Future	1	5,000,000	6,048.96	Member	Buy
12:11:56	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00	Member	Sell
12:11:56	R186	On 05/02/2015		Bond Future	1	5,000,000	6,080.41	Member	Buy
14:52:11	R186	On 05/02/2015		Bond Future	1	19,800,000	0.00	Member	Sell
14:52:11	R186	On 05/02/2015		Bond Future	1	15,700,000	19,043.48	Member	Buy
14:56:01	R186	On 05/02/2015		Bond Future	1	4,100,000	4,973.14	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
14:56:01	R186	On 05/02/2015			Bond Future	1	4,100,000	4,973.14	Client	Buy
14:56:01	R186	On 05/02/2015			Bond Future	1	15,700,000	19,043.48	Client	Buy
14:56:01	R186	On 05/02/2015			Bond Future	1	4,100,000	0.00	Member	Sell
14:56:01	R186	On 05/02/2015			Bond Future	1	15,700,000	0.00	Member	Sell
15:53:32	R186	On 05/02/2015			Bond Future	1	2,000,000	2,426.40	Member	Buy
15:53:32	R186	On 05/02/2015			Bond Future	1	2,000,000	0.00	Client	Sell
17:21:06	R186	On 05/02/2015			Bond Future	1	5,000,000	0.00	Client	Sell
17:21:06	R186	On 05/02/2015			Bond Future	1	5,000,000	6,080.26	Member	Buy
<b>Total for R186 Bond Future</b>						<b>24</b>	<b>151,200,000</b>	<b>91,709.51</b>		
11:16:47	R203	On 05/02/2015			Bond Future	1	200,000	0.00	Member	Sell
11:16:47	R203	On 05/02/2015			Bond Future	1	4,400,000	4,712.05	Member	Buy
11:22:14	R203	On 05/02/2015			Bond Future	1	200,000	0.00	Client	Sell
11:22:14	R203	On 05/02/2015			Bond Future	1	3,900,000	0.00	Client	Sell
11:22:14	R203	On 05/02/2015			Bond Future	1	3,900,000	0.00	Member	Sell
11:22:14	R203	On 05/02/2015			Bond Future	1	300,000	0.00	Member	Sell
11:22:14	R203	On 05/02/2015			Bond Future	1	300,000	321.28	Member	Buy
11:22:14	R203	On 05/02/2015			Bond Future	1	300,000	0.00	Client	Sell
11:22:14	R203	On 05/02/2015			Bond Future	1	3,900,000	4,176.59	Member	Buy
11:22:14	R203	On 05/02/2015			Bond Future	1	200,000	214.18	Member	Buy
16:44:29	R203	On 05/02/2015			Bond Future	1	8,800,000	0.00	Member	Sell
16:44:29	R203	On 05/02/2015			Bond Future	1	8,800,000	9,431.95	Member	Buy
16:56:24	R203	On 05/02/2015			Bond Future	1	8,800,000	9,431.95	Member	Buy
16:56:24	R203	On 05/02/2015			Bond Future	1	8,800,000	0.00	Client	Sell
<b>Total for R203 Bond Future</b>						<b>14</b>	<b>52,800,000</b>	<b>28,288.00</b>		
<b>Grand Total for all Instruments</b>						<b>38</b>	<b>204,000,000</b>	<b>119,997.51</b>		