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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/12/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type
15:03:10	R186	On 05/02/2015		Bond Future	1	35,000,000	42,929.05 Member
15:03:10	R186	On 05/02/2015		Bond Future	1	45,000,000	0.00 Member
15:03:10	R186	On 05/02/2015		Bond Future	1	10,000,000	0.00 Member
15:28:14	R186	On 05/02/2015		Bond Future	1	20,000,000	24,488.96 Client
15:28:14	R186	On 05/02/2015		Bond Future	1	20,000,000	0.00 Member
15:28:14	R186	On 05/02/2015		Bond Future	1	20,000,000	24,530.89 Member
<b>Total for R186 Bond Future</b>					<b>6</b>	<b>150,000,000</b>	<b>91,948.89</b>
11:45:09	R203	On 05/02/2015		Bond Future	1	4,800,000	5,141.83 Member
11:45:09	R203	On 05/02/2015		Bond Future	1	4,800,000	0.00 Member
13:01:37	R203	On 05/02/2015		Bond Future	1	4,800,000	0.00 Client
13:01:37	R203	On 05/02/2015		Bond Future	1	4,800,000	5,141.83 Member

**Buy/  
Sell**

Buy  
Sell  
Sell  
Buy  
Sell  
Buy

Buy  
Sell  
Sell  
Buy

4PM

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type
<b>Total for R203 Bond Future</b>						<b>4</b>	<b>19,200,000</b>	<b>10,283.67</b>	
9:38:11	R2030	On 05/02/2015			Bond Future	1	100,000	99.17	Client
9:38:11	R2030	On 05/02/2015			Bond Future	1	100,000	0.00	Member
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>99.17</b>	
11:45:09	R2048	On 05/02/2015			Bond Future	1	200,000	0.00	Member
11:45:09	R2048	On 05/02/2015			Bond Future	1	200,000	214.08	Member
13:01:03	R2048	On 05/02/2015			Bond Future	1	200,000	0.00	Member
13:01:03	R2048	On 05/02/2015			Bond Future	1	200,000	214.08	Client
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>800,000</b>	<b>428.15</b>	
<b>Grand Total for all Instruments</b>						<b>16</b>	<b>170,200,000</b>	<b>102,759.88</b>	