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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/12/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
18:01:57	JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	1	100,000,000	0.00	Member	Sell
18:01:57	JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	1	100,000,000	23,477.50	Member	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>2</b>	<b>200,000,000</b>	<b>23,477.50</b>		
9:00:28	R186	On 05/02/2015		Bond Future	1	15,000,000	0.00	Member	Sell
9:00:28	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00	Member	Sell
9:00:28	R186	On 05/02/2015		Bond Future	1	20,000,000	23,987.69	Member	Buy
9:20:00	R186	On 05/02/2015		Bond Future	1	1,500,000	1,814.36	Member	Buy
9:20:00	R186	On 05/02/2015		Bond Future	1	35,000,000	0.00	Member	Sell
10:17:39	R186	On 07/05/2015		Bond Future	1	15,000,000	18,220.98	Member	Buy
10:17:39	R186	On 07/05/2015		Bond Future	1	15,000,000	0.00	Member	Sell
11:57:10	R186	On 07/05/2015		Bond Future	1	15,000,000	0.00	Member	Sell
11:57:10	R186	On 07/05/2015		Bond Future	1	15,000,000	18,227.03	Member	Buy
12:26:37	R186	On 05/02/2015		Bond Future	1	15,000,000	18,143.64	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:26:37	R186	On 05/02/2015			Bond Future	1	15,000,000	0.00	Member	Sell
12:26:37	R186	On 05/02/2015			Bond Future	1	300,000	0.00	Member	Sell
12:26:37	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00	Member	Sell
12:26:37	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00	Member	Sell
12:26:37	R186	On 05/02/2015			Bond Future	1	2,500,000	3,023.94	Client	Buy
12:26:37	R186	On 05/02/2015			Bond Future	1	3,000,000	0.00	Member	Sell
12:26:37	R186	On 05/02/2015			Bond Future	1	2,500,000	3,023.94	Member	Buy
12:26:37	R186	On 05/02/2015			Bond Future	1	300,000	362.87	Client	Buy
12:26:37	R186	On 05/02/2015			Bond Future	1	2,500,000	3,023.94	Client	Buy
12:26:37	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00	Member	Sell
12:26:37	R186	On 05/02/2015			Bond Future	1	3,000,000	3,628.73	Client	Buy
12:26:37	R186	On 05/02/2015			Bond Future	1	2,500,000	3,023.94	Client	Buy
12:26:37	R186	On 05/02/2015			Bond Future	1	15,000,000	18,143.64	Member	Buy
12:26:37	R186	On 05/02/2015			Bond Future	1	300,000	362.87	Member	Buy
12:26:37	R186	On 05/02/2015			Bond Future	1	2,500,000	3,023.94	Member	Buy
12:26:37	R186	On 05/02/2015			Bond Future	1	2,500,000	3,023.94	Member	Buy
12:26:37	R186	On 05/02/2015			Bond Future	1	3,000,000	3,628.73	Member	Buy
12:26:38	R186	On 05/02/2015			Bond Future	1	6,000,000	7,257.45	Member	Buy
12:26:38	R186	On 05/02/2015			Bond Future	1	1,700,000	2,056.28	Client	Buy
12:26:38	R186	On 05/02/2015			Bond Future	1	1,500,000	1,814.36	Client	Buy
12:26:38	R186	On 05/02/2015			Bond Future	1	6,000,000	7,257.45	Client	Buy
12:26:38	R186	On 05/02/2015			Bond Future	1	6,000,000	0.00	Member	Sell
12:26:38	R186	On 05/02/2015			Bond Future	1	1,500,000	0.00	Member	Sell
12:26:38	R186	On 05/02/2015			Bond Future	1	1,700,000	2,056.28	Member	Buy
12:26:38	R186	On 05/02/2015			Bond Future	1	1,700,000	0.00	Member	Sell
14:17:14	R186	On 07/05/2015			Bond Future	1	15,000,000	0.00	Member	Sell
14:17:14	R186	On 07/05/2015			Bond Future	1	15,000,000	18,227.03	Client	Buy
14:31:15	R186	On 05/02/2015			Bond Future	1	35,000,000	0.00	Member	Sell
14:31:15	R186	On 05/02/2015			Bond Future	1	35,000,000	41,978.45	Member	Buy
<b>Total for R186 Bond Future</b>						<b>39</b>	<b>340,000,000</b>	<b>205,311.48</b>		
12:02:11	R2030	On 05/02/2015			Bond Future	1	100,000	95.62	Client	Buy
12:02:11	R2030	On 05/02/2015			Bond Future	1	100,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>95.62</b>		
11:29:18	R204	On 05/02/2015			Bond Future	1	2,700,000	2,786.79	Member	Buy
11:29:18	R204	On 05/02/2015			Bond Future	1	2,700,000	0.00	Client	Sell
<b>Total for R204 Bond Future</b>						<b>2</b>	<b>5,400,000</b>	<b>2,786.79</b>		
<b>Grand Total for all Instruments</b>						<b>45</b>	<b>545,600,000</b>	<b>231,671.38</b>		