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**INTEREST RATE AND CURRENCY DERIVATIVES** 

**DERIVATIVES MATCHED TRADES REPORT** 

REPORT FOR 29/03/2018

Johannesburg Stock Exchange

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Registration number: 2005/022939/06

VAT number: 4080119391

Matched Time	Contract	Details	Strike Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:09:35	ALBI	On 03/05/2018		Index Future	1	80,000	0.00 Client	Buy
16:09:35	ALBI	On 03/05/2018		Index Future	1	80,000	0.00 Member	Sell
17:17:32	ALBI	On 03/05/2018		Index Future	1	20,000	0.00 Client	Sell
17:17:32	ALBI	On 03/05/2018		Index Future	1	20,000	0.00 Member	Buy
Total for ALE	BI Index Future				4	200,000	0.00	
11:26:57	12033	On 02/08/2018		Bond Future	1	97,800,000	0.00 Member	Sell
11:26:57	12033	On 02/08/2018		Bond Future	1	151,500,000	0.00 Member	Buy
13:07:13	12033	On 02/08/2018		Bond Future	1	7,000,000	0.00 Member	Sell
13:07:13	12033	On 02/08/2018		Bond Future	1	13,600,000	0.00 Member	Sell
13:07:13	12033	On 02/08/2018		Bond Future	1	3,100,000	0.00 Member	Sell
13:07:13	12033	On 02/08/2018		Bond Future	1	900,000	0.00 Member	Sell
13:07:13	12033	On 02/08/2018		Bond Future	1	7,000,000	0.00 Member	Buy
13:07:13	12033	On 02/08/2018		Bond Future	1	97,800,000	0.00 Client	Sell

Matched Time	Contract I	Details	Call/ Product Put	No of Trades	Nominal	Trade Type	Buy/ Sell
13:07:13	12033	On 02/08/2018	Bond Future	1	200,000	0.00 Client	Sell
13:07:13	12033	On 02/08/2018	Bond Future	1	10,000,000	0.00 Member	Sell
13:07:13	12033	On 02/08/2018	Bond Future	1	200,000	0.00 Member	Sell
13:07:13	12033	On 02/08/2018	Bond Future	1	12,000,000	0.00 Member	Buy
13:07:13	12033	On 02/08/2018	Bond Future	1	12,000,000	0.00 Member	Sell
13:07:13	12033	On 02/08/2018	Bond Future	1	3,100,000	0.00 Member	Buy
13:07:13	12033	On 02/08/2018	Bond Future	1	6,900,000	0.00 Member	Sell
13:07:13	12033	On 02/08/2018	Bond Future	1	13,600,000	0.00 Client	Sell
13:07:13	12033	On 02/08/2018	Bond Future	1	13,600,000	0.00 Member	Buy
13:07:13	12033	On 02/08/2018	Bond Future	1	12,000,000	0.00 Client	Sell
13:07:13	12033	On 02/08/2018	Bond Future	1	900,000	0.00 Client	Sell
13:07:13	12033	On 02/08/2018	Bond Future	1	900,000	0.00 Member	Buy
13:07:13	12033	On 02/08/2018	Bond Future	1	10,000,000	0.00 Client	Sell
13:07:13	12033	On 02/08/2018	Bond Future	1	200,000	0.00 Member	Buy
13:07:13	12033	On 02/08/2018	Bond Future	1	7,000,000	0.00 Client	Sell
13:07:13	12033	On 02/08/2018	Bond Future	1	6,900,000	0.00 Client	Sell
13:07:13	12033	On 02/08/2018	Bond Future	1	6,900,000	0.00 Member	Buy
13:07:13	12033	On 02/08/2018	Bond Future	1	10,000,000	0.00 Member	Buy
13:07:13	12033	On 02/08/2018	Bond Future	1	3,100,000	0.00 Client	Sell
13:07:13	12033	On 02/08/2018	Bond Future	1	97,800,000	0.00 Member	Buy
otal for I203	33 Bond Future			28	606,000,000	0.00	
16:10:43	IGOV	On 03/05/2018	Index Future	1	50,000	0.00 Member	Sell
16:10:43	IGOV	On 03/05/2018	Index Future	1	50,000	0.00 Member	Buy
17:03:59	IGOV	On 03/05/2018	Index Future	1	50,000	0.00 Member	Buy
17:03:59	IGOV	On 03/05/2018	Index Future	1	50,000	0.00 Client	Sell
otal for IGO	V Index Future			4	200,000	0.00	
9:07:20	R186	On 03/05/2018	Bond Future	1	1,200,000	0.00 Member	Buy
9:07:20	R186	On 03/05/2018	Bond Future	1	3,500,000	0.00 Member	Sell
9:20:05	R186	On 03/05/2018	Bond Future	1	1,200,000	0.00 Member	Buy
9:20:05	R186	On 03/05/2018	Bond Future	1	18,700,000	0.00 Member	Sell
9:22:00	R186	On 03/05/2018	Bond Future	1	15,000,000	0.00 Member	Buy

Matched Time	Contract	Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:22:00	R186	On 03/05/2018			Bond Future	1	121,000,000	0.00 Member	Sell
9:22:00	R186	On 03/05/2018			Bond Future	1	121,000,000	0.00 Member	Buy
9:22:00	R186	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Sell
9:44:31	R186	On 03/05/2018			Bond Future	1	3,000,000	0.00 Member	Sell
9:44:31	R186	On 03/05/2018			Bond Future	1	7,000,000	0.00 Member	Sell
9:44:31	R186	On 03/05/2018			Bond Future	1	3,000,000	0.00 Client	Sell
9:44:31	R186	On 03/05/2018			Bond Future	1	3,000,000	0.00 Member	Buy
9:44:31	R186	On 03/05/2018			Bond Future	1	7,000,000	0.00 Member	Buy
9:44:31	R186	On 03/05/2018			Bond Future	1	7,000,000	0.00 Client	Sell
9:44:32	R186	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Buy
9:44:32	R186	On 03/05/2018			Bond Future	1	5,000,000	0.00 Client	Sell
10:33:49	R186	On 03/05/2018			Bond Future	1	5,800,000	0.00 Member	Buy
10:33:49	R186	On 03/05/2018			Bond Future	1	5,800,000	0.00 Member	Sell
10:33:49	R186	On 03/05/2018			Bond Future	1	11,700,000	0.00 Client	Buy
10:33:49	R186	On 03/05/2018			Bond Future	1	1,200,000	0.00 Client	Buy
10:33:49	R186	On 03/05/2018			Bond Future	1	5,800,000	0.00 Client	Buy
10:33:49	R186	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Sell
10:33:49	R186	On 03/05/2018			Bond Future	1	11,700,000	0.00 Member	Sell
10:33:49	R186	On 03/05/2018			Bond Future	1	11,700,000	0.00 Member	Buy
10:38:17	R186	On 03/05/2018			Bond Future	1	121,000,000	0.00 Client	Buy
10:38:17	R186	On 03/05/2018			Bond Future	1	121,000,000	0.00 Member	Sell
10:41:45	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Sell
10:41:45	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Buy
10:41:45	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Client	Buy
10:41:45	R186	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Sell
10:41:45	R186	On 03/05/2018			Bond Future	1	1,200,000	0.00 Client	Buy
10:46:39	R186	On 03/05/2018			Bond Future	1	8,500,000	0.00 Member	Sell
10:46:39	R186	On 03/05/2018			Bond Future	1	13,200,000	0.00 Member	Buy
12:58:10	R186	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Sell
12:58:10	R186	On 03/05/2018			Bond Future	1	10,000,000	0.00 Client	Buy
13:25:59	R186	On 03/05/2018			Bond Future	1	10,200,000	0.00 Member	Sell
13:25:59	R186	On 03/05/2018			Bond Future	1	10,200,000	0.00 Member	Buy
15:23:37	R186	On 03/05/2018			Bond Future	1	10,200,000	0.00 Member	Sell
15:23:37	R186	On 03/05/2018			Bond Future	1	10,200,000	0.00 Client	Buy
15:41:47	R186	On 03/05/2018			Bond Future	1	20,000,000	0.00 Member	Sell
15:41:47	R186	On 03/05/2018			Bond Future	1	5,800,000	0.00 Member	Buy

Matched Time	Contract I	Details	Strike Call	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:00:37	R186	On 03/05/2018		Bond Future	1	5,800,000	0.00 Client	Buy
16:00:37	R186	On 03/05/2018		Bond Future	1	14,200,000	0.00 Member	Sell
16:00:37	R186	On 03/05/2018		Bond Future	1	14,200,000	0.00 Client	Buy
16:00:37	R186	On 03/05/2018		Bond Future	1	5,800,000	0.00 Member	Sell
16:00:37	R186	On 03/05/2018		Bond Future	1	14,200,000	0.00 Member	Buy
16:04:14	R186	On 03/05/2018		Bond Future	1	4,700,000	0.00 Member	Buy
16:04:14	R186	On 03/05/2018		Bond Future	1	4,700,000	0.00 Member	Sell
16:04:14	R186	On 03/05/2018		Bond Future	1	8,500,000	0.00 Member	Buy
16:04:14	R186	On 03/05/2018		Bond Future	1	8,500,000	0.00 Client	Sell
16:04:14	R186	On 03/05/2018		Bond Future	1	4,700,000	0.00 Client	Sell
Total for R186 Bond Future					51	826,400,000	0.00	
10:46:39	R2023	On 03/05/2018		Bond Future	1	2,300,000	0.00 Member	Sell
10:46:39	R2023	On 03/05/2018		Bond Future	1	3,800,000	0.00 Member	Buy
16:11:53	R2023	On 03/05/2018		Bond Future	1	300,000	0.00 Member	Sell
16:11:53	R2023	On 03/05/2018		Bond Future	1	900,000	0.00 Member	Sell
16:11:53	R2023	On 03/05/2018		Bond Future	1	300,000	0.00 Member	Sell
16:11:53	R2023	On 03/05/2018		Bond Future	1	300,000	0.00 Client	Sell
16:11:53	R2023	On 03/05/2018		Bond Future	1	2,300,000	0.00 Member	Buy
16:11:53	R2023	On 03/05/2018		Bond Future	1	300,000	0.00 Client	Sell
16:11:53	R2023	On 03/05/2018		Bond Future	1	900,000	0.00 Client	Sell
16:11:53	R2023	On 03/05/2018		Bond Future	1	300,000	0.00 Member	Buy
16:11:53	R2023	On 03/05/2018		Bond Future	1	900,000	0.00 Member	Buy
16:11:53	R2023	On 03/05/2018		Bond Future	1	300,000	0.00 Member	Buy
16:11:53	R2023	On 03/05/2018		Bond Future	1	2,300,000	0.00 Client	Sell
Total for R20	23 Bond Future				13	15,200,000	0.00	
10:46:39	R2030	On 03/05/2018		Bond Future	1	1,900,000	0.00 Member	Sell
10:46:39	R2030	On 03/05/2018		Bond Future	1	2,700,000	0.00 Member	Buy
10:53:27	R2030	On 03/05/2018		Bond Future	1	2,000,000	0.00 Member	Buy
10:53:27	R2030	On 03/05/2018		Bond Future	1	2,000,000	0.00 Member	Sell
10:53:27	R2030	On 03/05/2018		Bond Future	1	2,000,000	0.00 Member	Buy
10:53:27	R2030	On 03/05/2018		Bond Future	1	2,000,000	0.00 Member	Sell

Matched Time	Contract D	<b>Details</b>	Strike	Call/ I Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:15:31	R2030	On 03/05/2018		1	Bond Future	1	2,000,000	0.00 Member	Buy
11:15:31	R2030	On 03/05/2018		1	Bond Future	1	2,000,000	0.00 Client	Sell
11:16:03	R2030	On 03/05/2018		1	Bond Future	1	2,000,000	0.00 Member	Sell
11:16:03	R2030	On 03/05/2018		I	Bond Future	1	2,000,000	0.00 Client	Buy
16:08:14	R2030	On 03/05/2018		I	Bond Future	1	1,900,000	0.00 Member	Buy
16:08:14	R2030	On 03/05/2018		I	Bond Future	1	1,900,000	0.00 Client	Sell
16:08:14	R2030	On 03/05/2018		ļ	Bond Future	1	800,000	0.00 Member	Buy
16:08:14	R2030	On 03/05/2018		I	Bond Future	1	800,000	0.00 Client	Sell
16:08:14	R2030	On 03/05/2018		I	Bond Future	1	800,000	0.00 Member	Sell
Total for R2030 Bond Future				15	26,800,000	0.00			
10:53:27	R2035	On 03/05/2018		1	Bond Future	1	6,600,000	0.00 Member	Buy
10:53:27	R2035	On 03/05/2018		ļ	Bond Future	1	68,600,000	0.00 Member	Sell
11:20:49	R2035	On 03/05/2018		1	Bond Future	1	62,000,000	0.00 Member	Buy
11:20:49	R2035	On 03/05/2018		I	Bond Future	1	6,600,000	0.00 Member	Sell
11:20:49	R2035	On 03/05/2018		I	Bond Future	1	62,000,000	0.00 Member	Sell
11:20:49	R2035	On 03/05/2018		I	Bond Future	1	62,000,000	0.00 Client	Buy
11:20:49	R2035	On 03/05/2018		I	Bond Future	1	6,600,000	0.00 Client	Buy
Total for R20	35 Bond Future					7	274,400,000	0.00	
10:43:17	R204	On 03/05/2018		1	Bond Future	1	3,000,000	0.00 Member	Sell
10:43:17	R204	On 03/05/2018		I	Bond Future	1	5,300,000	0.00 Member	Buy
10:44:46	R204	On 03/05/2018		İ	Bond Future	1	3,000,000	0.00 Member	Buy
10:44:46	R204	On 03/05/2018		I	Bond Future	1	3,000,000	0.00 Member	Sell
12:04:36	R204	On 03/05/2018		I	Bond Future	1	3,000,000	0.00 Client	Buy
12:04:36	R204	On 03/05/2018		1	Bond Future	1	3,000,000	0.00 Member	Sell
16:05:40	R204	On 03/05/2018		1	Bond Future	1	400,000	0.00 Client	Sell
16:05:40	R204	On 03/05/2018		1	Bond Future	1	400,000	0.00 Member	Sell
16:05:40	R204	On 03/05/2018		1	Bond Future	1	1,500,000	0.00 Member	Buy
16:05:40	R204	On 03/05/2018		1	Bond Future	1	1,500,000	0.00 Member	Sell
16:05:40	R204	On 03/05/2018		I	Bond Future	1	400,000	0.00 Member	Sell
16:05:40	R204	On 03/05/2018		1	Bond Future	1	1,500,000	0.00 Client	Sell
16:05:40	R204	On 03/05/2018		1	Bond Future	1	400,000	0.00 Client	Sell

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Matched Time	Contract D	<b>Details</b>	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:05:40	R204	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Buy
16:05:40	R204	On 03/05/2018			Bond Future	1	3,000,000	0.00 Member	Buy
16:05:40	R204	On 03/05/2018			Bond Future	1	3,000,000	0.00 Client	Sell
16:05:40	R204	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Buy
Total for R20	04 Bond Future					17	33,200,000	0.00	
10:53:27	R2044	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Buy
10:53:27	R2044	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Sell
10:53:27	R2044	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Sell
10:53:27	R2044	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Buy
11:06:42	R2044	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Sell
11:06:42	R2044	On 03/05/2018			Bond Future	1	5,000,000	0.00 Client	Buy
11:07:24	R2044	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Buy
11:07:24	R2044	On 03/05/2018			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R20	)44 Bond Future					8	40,000,000	0.00	
10:43:17	R207	On 03/05/2018			Bond Future	1	3,500,000	0.00 Member	Sell
10:43:17	R207	On 03/05/2018			Bond Future	1	5,900,000	0.00 Member	Buy
16:33:28	R207	On 03/05/2018			Bond Future	1	1,200,000	0.00 Client	Sell
16:33:28	R207	On 03/05/2018			Bond Future	1	3,500,000	0.00 Member	Buy
16:33:28	R207	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Buy
16:33:28	R207	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Sell
16:33:28	R207	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Sell
16:33:28	R207	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Buy
16:33:28	R207	On 03/05/2018			Bond Future	1	3,500,000	0.00 Client	Sell
16:33:28	R207	On 03/05/2018			Bond Future	1	1,200,000	0.00 Client	Sell
Total for R20	7 Bond Future					10	23,600,000	0.00	
10:46:39	R208	On 03/05/2018			Bond Future	1	3,700,000	0.00 Member	Sell
10:46:39	R208	On 03/05/2018			Bond Future	1	6,200,000	0.00 Member	Buy
16:10:23	R208	On 03/05/2018			Bond Future	1	2,500,000	0.00 Member	Sell
16:10:23	R208	On 03/05/2018			Bond Future	1	3,700,000	0.00 Client	Sell

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Matched Time	Contract [	Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:10:23	R208	On 03/05/2018			Bond Future	1	3,700,000	0.00 Member	Buy
16:10:23	R208	On 03/05/2018			Bond Future	1	2,500,000	0.00 Member	Buy
16:10:23	R208	On 03/05/2018			Bond Future	1	2,500,000	0.00 Client	Sell
Total for R20	08 Bond Future					7	24,800,000	0.00	
8:42:40	R209	On 03/05/2018			Bond Future	1	2,300,000	0.00 Client	Sell
8:42:40	R209	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Buy
8:42:40	R209	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Sell
8:42:40	R209	On 03/05/2018			Bond Future	1	2,300,000	0.00 Client	Buy
12:21:45	R209	On 03/05/2018			Bond Future	1	14,400,000	0.00 Member	Sell
12:21:45	R209	On 03/05/2018			Bond Future	1	1,400,000	0.00 Member	Buy
13:27:01	R209	On 03/05/2018			Bond Future	1	13,200,000	0.00 Member	Sell
13:27:01	R209	On 03/05/2018			Bond Future	1	13,200,000	0.00 Member	Buy
15:23:37	R209	On 03/05/2018			Bond Future	1	13,200,000	0.00 Member	Sell
15:23:37	R209	On 03/05/2018			Bond Future	1	13,200,000	0.00 Client	Buy
16:14:24	R209	On 03/05/2018			Bond Future	1	900,000	0.00 Client	Buy
16:14:24	R209	On 03/05/2018			Bond Future	1	700,000	0.00 Member	Sell
16:14:24	R209	On 03/05/2018			Bond Future	1	2,700,000	0.00 Member	Sell
16:14:24	R209	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Buy
16:14:24	R209	On 03/05/2018			Bond Future	1	500,000	0.00 Client	Buy
16:14:24	R209	On 03/05/2018			Bond Future	1	5,200,000	0.00 Client	Buy
16:14:24	R209	On 03/05/2018			Bond Future	1	600,000	0.00 Client	Buy
16:14:24	R209	On 03/05/2018			Bond Future	1	700,000	0.00 Client	Buy
16:14:24	R209	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Sell
16:14:24	R209	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Sell
16:14:24	R209	On 03/05/2018			Bond Future	1	2,700,000	0.00 Client	Buy
16:14:24	R209	On 03/05/2018			Bond Future	1	1,400,000	0.00 Member	Sell
16:14:24	R209	On 03/05/2018			Bond Future	1	1,400,000	0.00 Client	Buy
16:14:24	R209	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Sell
16:14:24	R209	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Buy
16:14:24	R209	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Sell
16:14:24	R209	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Buy
16:14:24	R209	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Buy
16:14:24	R209	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Buy
16:14:24	R209	On 03/05/2018			Bond Future	1	600,000	0.00 Member	Sell

Matched Time	Contract	Details	Strike	Call/ Product Put	No of Trades	Nominal	Trade Type	Buy/ Sell
16:14:24	R209	On 03/05/2018		Bond Future	1	400,000	0.00 Client	Buy
16:14:24	R209	On 03/05/2018		Bond Future	1	700,000	0.00 Member	Buy
16:14:24	R209	On 03/05/2018		Bond Future	1	5,200,000	0.00 Member	Sell
16:14:24	R209	On 03/05/2018		Bond Future	1	5,200,000	0.00 Member	Buy
16:14:24	R209	On 03/05/2018		Bond Future	1	2,700,000	0.00 Member	Buy
16:14:24	R209	On 03/05/2018		Bond Future	1	600,000	0.00 Member	Buy
Total for R20	09 Bond Future				36	119,600,000	0.00	
10:46:39	R213	On 03/05/2018		Bond Future	1	2,900,000	0.00 Member	Sell
10:46:39	R213	On 03/05/2018		Bond Future	1	5,500,000	0.00 Member	Buy
16:07:27	R213	On 03/05/2018		Bond Future	1	100,000	0.00 Member	Sell
16:07:27	R213	On 03/05/2018		Bond Future	1	1,500,000	0.00 Member	Sell
16:07:27	R213	On 03/05/2018		Bond Future	1	1,000,000	0.00 Member	Buy
16:07:27	R213	On 03/05/2018		Bond Future	1	100,000	0.00 Client	Sell
16:07:27	R213	On 03/05/2018		Bond Future	1	1,000,000	0.00 Client	Sell
16:07:27	R213	On 03/05/2018		Bond Future	1	100,000	0.00 Member	Buy
16:07:27	R213	On 03/05/2018		Bond Future	1	2,900,000	0.00 Client	Sell
16:07:27	R213	On 03/05/2018		Bond Future	1	1,500,000	0.00 Member	Buy
16:07:27	R213	On 03/05/2018		Bond Future	1	1,000,000	0.00 Member	Sell
16:07:27	R213	On 03/05/2018		Bond Future	1	2,900,000	0.00 Member	Buy
16:07:27	R213	On 03/05/2018		Bond Future	1	1,500,000	0.00 Client	Sell
Total for R21	13 Bond Future				13	22,000,000	0.00	
Grand Tota	ıl for all Instrum	nents			213	2,012,400,000	0.00	