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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/11/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:00:16	I2046	On 05/02/2015		Bond Future	1	8,000,000	0.00	Member	Sell
16:00:16	I2046	On 05/02/2015		Bond Future	1	8,000,000	10,422.81	Client	Buy
<b>Total for I2046 Bond Future</b>					<b>2</b>	<b>16,000,000</b>	<b>10,422.81</b>		
9:03:47	R186	On 05/02/2015		Bond Future	1	300,000	0.00	Member	Sell
9:03:47	R186	On 05/02/2015		Bond Future	1	20,000,000	24,138.31	Member	Buy
10:33:18	R186	On 05/02/2015		Bond Future	1	397,300,000	0.00	Member	Sell
10:33:18	R186	On 05/02/2015		Bond Future	1	105,300,000	128,529.00	Member	Buy
10:51:24	R186	On 05/02/2015		Bond Future	1	14,500,000	17,698.68	Member	Buy
10:51:24	R186	On 05/02/2015		Bond Future	1	14,500,000	17,698.68	Client	Buy
10:51:24	R186	On 05/02/2015		Bond Future	1	14,500,000	0.00	Member	Sell
10:51:25	R186	On 05/02/2015		Bond Future	1	53,300,000	65,057.89	Client	Buy
10:51:25	R186	On 05/02/2015		Bond Future	1	23,000,000	28,073.76	Client	Buy
10:51:25	R186	On 05/02/2015		Bond Future	1	105,300,000	128,529.00	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:51:25	R186	On 05/02/2015			Bond Future	1	23,000,000	0.00	Member	Sell
10:51:25	R186	On 05/02/2015			Bond Future	1	105,300,000	0.00	Member	Sell
10:51:25	R186	On 05/02/2015			Bond Future	1	24,700,000	0.00	Member	Sell
10:51:25	R186	On 05/02/2015			Bond Future	1	53,300,000	0.00	Member	Sell
10:51:25	R186	On 05/02/2015			Bond Future	1	23,600,000	0.00	Member	Sell
10:51:25	R186	On 05/02/2015			Bond Future	1	23,000,000	28,073.76	Member	Buy
10:51:25	R186	On 05/02/2015			Bond Future	1	23,600,000	28,806.12	Member	Buy
10:51:25	R186	On 05/02/2015			Bond Future	1	47,600,000	58,100.48	Member	Buy
10:51:25	R186	On 05/02/2015			Bond Future	1	105,300,000	128,529.00	Member	Buy
10:51:25	R186	On 05/02/2015			Bond Future	1	47,600,000	58,100.48	Client	Buy
10:51:25	R186	On 05/02/2015			Bond Future	1	24,700,000	30,148.78	Member	Buy
10:51:25	R186	On 05/02/2015			Bond Future	1	105,300,000	128,529.00	Client	Buy
10:51:25	R186	On 05/02/2015			Bond Future	1	53,300,000	65,057.89	Member	Buy
10:51:25	R186	On 05/02/2015			Bond Future	1	47,600,000	0.00	Member	Sell
10:51:25	R186	On 05/02/2015			Bond Future	1	24,700,000	30,148.78	Client	Buy
10:51:25	R186	On 05/02/2015			Bond Future	1	105,300,000	0.00	Member	Sell
10:51:25	R186	On 05/02/2015			Bond Future	1	23,600,000	28,806.12	Client	Buy
11:28:44	R186	On 05/02/2015			Bond Future	1	2,000,000	2,441.20	Client	Buy
11:28:44	R186	On 05/02/2015			Bond Future	1	2,000,000	0.00	Member	Sell
12:48:50	R186	On 05/02/2015	8.05	Put	Bond Future	1	20,500,000	2.04	Client	Buy
12:48:50	R186	On 05/02/2015	8.05	Put	Bond Future	1	5,400,000	0.54	Client	Buy
12:48:50	R186	On 05/02/2015	8.05	Put	Bond Future	1	12,100,000	1.20	Client	Buy
12:48:50	R186	On 05/02/2015	8.05	Put	Bond Future	1	40,600,000	4.04	Client	Buy
12:48:50	R186	On 05/02/2015	8.05	Put	Bond Future	1	12,100,000	0.00	Member	Sell
12:48:50	R186	On 05/02/2015	8.05	Put	Bond Future	1	5,400,000	0.00	Member	Sell
12:48:50	R186	On 05/02/2015	8.05	Put	Bond Future	1	40,600,000	0.00	Member	Sell
12:48:50	R186	On 05/02/2015	8.05	Put	Bond Future	1	20,500,000	0.00	Member	Sell
17:31:42	R186	On 05/02/2015			Bond Future	1	6,500,000	7,844.95	Member	Buy
17:31:42	R186	On 05/02/2015			Bond Future	1	6,500,000	0.00	Client	Sell
17:31:42	R186	On 05/02/2015			Bond Future	1	100,000	120.69	Member	Buy
17:31:42	R186	On 05/02/2015			Bond Future	1	300,000	0.00	Client	Sell
17:31:42	R186	On 05/02/2015			Bond Future	1	2,800,000	0.00	Client	Sell
17:31:42	R186	On 05/02/2015			Bond Future	1	900,000	0.00	Client	Sell
17:31:42	R186	On 05/02/2015			Bond Future	1	100,000	0.00	Client	Sell
17:31:42	R186	On 05/02/2015			Bond Future	1	5,400,000	6,517.34	Member	Buy
17:31:42	R186	On 05/02/2015			Bond Future	1	3,200,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
17:31:42	R186	On 05/02/2015			Bond Future	1	300,000	362.07 Member	Buy
17:31:42	R186	On 05/02/2015			Bond Future	1	800,000	965.53 Member	Buy
17:31:42	R186	On 05/02/2015			Bond Future	1	100,000	0.00 Member	Sell
17:31:42	R186	On 05/02/2015			Bond Future	1	2,800,000	0.00 Member	Sell
17:31:42	R186	On 05/02/2015			Bond Future	1	2,800,000	3,379.36 Member	Buy
17:31:42	R186	On 05/02/2015			Bond Future	1	900,000	1,086.22 Member	Buy
17:31:42	R186	On 05/02/2015			Bond Future	1	800,000	0.00 Client	Sell
17:31:42	R186	On 05/02/2015			Bond Future	1	5,400,000	0.00 Client	Sell
17:31:42	R186	On 05/02/2015			Bond Future	1	5,400,000	0.00 Member	Sell
17:31:42	R186	On 05/02/2015			Bond Future	1	6,500,000	0.00 Member	Sell
17:31:42	R186	On 05/02/2015			Bond Future	1	3,200,000	0.00 Member	Sell
17:31:42	R186	On 05/02/2015			Bond Future	1	3,200,000	3,862.13 Member	Buy
17:31:42	R186	On 05/02/2015			Bond Future	1	900,000	0.00 Member	Sell
17:31:42	R186	On 05/02/2015			Bond Future	1	800,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>60</b>	<b>1,830,400,000</b>	<b>1,020,613.03</b>	
10:24:27	R204	On 05/02/2015			Bond Future	1	32,000,000	33,532.60 Member	Buy
10:24:27	R204	On 05/02/2015			Bond Future	1	32,000,000	0.00 Member	Sell
<b>Total for R204 Bond Future</b>						<b>2</b>	<b>64,000,000</b>	<b>33,532.60</b>	
10:12:03	R2048	On 05/02/2015			Bond Future	1	75,000,000	0.00 Member	Sell
10:12:03	R2048	On 05/02/2015			Bond Future	1	75,000,000	79,037.64 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>2</b>	<b>150,000,000</b>	<b>79,037.64</b>	
<b>Grand Total for all Instruments</b>						<b>66</b>	<b>2,060,400,000</b>	<b>1,143,606.08</b>	