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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/12/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:02:29	ALBI	On 05/02/2015		Index Future	1	1,200,000	0.00	Client	Sell
12:02:29	ALBI	On 05/02/2015		Index Future	1	1,200,000	581,947.20	Member	Buy
12:11:44	ALBI	On 05/02/2015		Index Future	1	1,200,000	582,289.20	Client	Buy
12:11:44	ALBI	On 05/02/2015		Index Future	1	1,200,000	0.00	Member	Sell
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>4,800,000</b>	<b>1,164,236.40</b>		
11:59:03	I2050	On 05/02/2015		Bond Future	1	14,700,000	0.00	Client	Sell
11:59:03	I2050	On 05/02/2015		Bond Future	1	14,700,000	20,034.78	Member	Buy
<b>Total for I2050 Bond Future</b>					<b>2</b>	<b>29,400,000</b>	<b>20,034.78</b>		
13:07:56	R186	On 05/02/2015		Bond Future	1	37,500,000	45,012.62	Member	Buy
13:07:56	R186	On 05/02/2015		Bond Future	1	37,500,000	0.00	Member	Sell
13:53:56	R186	On 05/02/2015		Bond Future	1	37,500,000	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
13:53:56	R186	On 05/02/2015			Bond Future	1	37,500,000	45,012.62	Member	Buy
13:55:15	R186	On 05/02/2015			Bond Future	1	37,500,000	45,012.62	Member	Buy
13:55:15	R186	On 05/02/2015			Bond Future	1	37,500,000	0.00	Client	Sell
<b>Total for R186 Bond Future</b>						<b>6</b>	<b>225,000,000</b>	<b>135,037.85</b>		
13:07:56	R207	On 05/02/2015			Bond Future	1	123,000,000	122,350.02	Member	Buy
13:07:56	R207	On 05/02/2015			Bond Future	1	123,000,000	0.00	Member	Sell
13:55:15	R207	On 05/02/2015			Bond Future	1	123,000,000	122,350.02	Member	Buy
13:55:15	R207	On 05/02/2015			Bond Future	1	123,000,000	0.00	Client	Sell
13:58:12	R207	On 05/02/2015			Bond Future	1	123,000,000	0.00	Member	Sell
13:58:12	R207	On 05/02/2015			Bond Future	1	123,000,000	122,350.02	Member	Buy
<b>Total for R207 Bond Future</b>						<b>6</b>	<b>738,000,000</b>	<b>367,050.06</b>		
10:41:56	R213	On 05/02/2015			Bond Future	1	11,200,000	0.00	Member	Sell
10:41:56	R213	On 05/02/2015			Bond Future	1	11,200,000	10,116.02	Member	Buy
10:46:19	R213	On 05/02/2015			Bond Future	1	11,200,000	0.00	Member	Sell
10:46:19	R213	On 05/02/2015			Bond Future	1	11,200,000	10,116.02	Client	Buy
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>44,800,000</b>	<b>20,232.04</b>		
<b>Grand Total for all Instruments</b>						<b>22</b>	<b>1,042,000,000</b>	<b>1,706,591.12</b>		