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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/11/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:46:37	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00	Member	Sell
10:46:37	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00	Member	Sell
10:46:37	R186	On 05/02/2015		Bond Future	1	10,000,000	12,156.92	Member	Buy
10:46:37	R186	On 05/02/2015		Bond Future	1	5,000,000	6,081.54	Member	Buy
10:54:49	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00	Client	Sell
10:54:49	R186	On 05/02/2015		Bond Future	1	5,000,000	6,081.39	Member	Buy
10:56:01	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00	Client	Sell
10:56:01	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00	Member	Sell
10:56:01	R186	On 05/02/2015		Bond Future	1	5,000,000	6,078.31	Member	Buy
13:45:39	R186	On 05/02/2015		Bond Future	1	500,000	0.00	Client	Sell
13:45:39	R186	On 05/02/2015		Bond Future	1	500,000	608.60	Member	Buy
14:38:41	R186	On 05/02/2015		Bond Future	1	10,000,000	0.00	Member	Sell
14:38:41	R186	On 05/02/2015		Bond Future	1	10,000,000	12,161.93	Member	Buy
15:08:30	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00	Member	Sell
15:08:30	R186	On 05/02/2015		Bond Future	1	5,000,000	6,083.77	Member	Buy
15:17:31	R186	On 05/02/2015		Bond Future	1	10,000,000	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
15:17:31	R186	On 05/02/2015			Bond Future	1	10,000,000	12,161.93	Member	Buy
15:46:36	R186	On 05/02/2015			Bond Future	1	25,000,000	0.00	Member	Sell
15:46:36	R186	On 05/02/2015			Bond Future	1	25,000,000	30,415.59	Member	Buy
15:53:51	R186	On 05/02/2015			Bond Future	1	25,000,000	0.00	Client	Sell
15:53:51	R186	On 05/02/2015			Bond Future	1	25,000,000	30,415.59	Member	Buy
<b>Total for R186 Bond Future</b>						<b>21</b>	<b>201,000,000</b>	<b>122,245.56</b>		
10:39:32	R2023	On 05/02/2015			Bond Future	1	300,000	313.67	Client	Buy
10:39:32	R2023	On 05/02/2015			Bond Future	1	300,000	0.00	Member	Sell
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>600,000</b>	<b>313.67</b>		
13:45:39	R2030	On 05/02/2015			Bond Future	1	500,000	490.35	Client	Buy
13:45:39	R2030	On 05/02/2015			Bond Future	1	500,000	0.00	Member	Sell
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>1,000,000</b>	<b>490.35</b>		
10:39:32	R208	On 05/02/2015			Bond Future	1	400,000	0.00	Client	Sell
10:39:32	R208	On 05/02/2015			Bond Future	1	400,000	398.43	Member	Buy
13:40:30	R208	On 05/02/2015			Bond Future	1	60,000,000	0.00	Member	Sell
13:40:30	R208	On 05/02/2015			Bond Future	1	60,000,000	59,781.13	Client	Buy
15:23:09	R208	On 05/02/2015			Bond Future	1	60,000,000	59,781.13	Member	Buy
15:23:09	R208	On 05/02/2015			Bond Future	1	60,000,000	0.00	Client	Sell
15:23:09	R208	On 05/02/2015			Bond Future	1	6,000,000	0.00	Member	Sell
15:23:09	R208	On 05/02/2015			Bond Future	1	6,000,000	5,978.11	Client	Buy
<b>Total for R208 Bond Future</b>						<b>8</b>	<b>252,800,000</b>	<b>125,938.81</b>		
12:44:58	R214	On 05/02/2015			Bond Future	1	25,000,000	0.00	Member	Sell
12:44:58	R214	On 05/02/2015			Bond Future	1	25,000,000	20,416.30	Member	Buy
13:01:47	R214	On 05/02/2015			Bond Future	1	25,000,000	0.00	Member	Sell
13:01:47	R214	On 05/02/2015			Bond Future	1	25,000,000	20,416.30	Member	Buy
15:15:41	R214	On 05/02/2015			Bond Future	1	25,000,000	0.00	Client	Sell
15:15:41	R214	On 05/02/2015			Bond Future	1	25,000,000	20,416.30	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
	Total for R214 Bond Future				6	150,000,000	61,248.89	
	Grand Total for all Instruments				39	605,400,000	310,237.27	