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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/11/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:44:13	R186	On 05/02/2015		Bond Future	1	2,400,000	0.00	Client	Sell
9:44:13	R186	On 05/02/2015		Bond Future	1	2,400,000	2,911.79	Member	Buy
10:43:27	R186	On 05/02/2015		Bond Future	1	6,000,000	0.00	Client	Sell
10:43:27	R186	On 05/02/2015		Bond Future	1	4,000,000	0.00	Client	Sell
10:43:27	R186	On 05/02/2015		Bond Future	1	6,000,000	7,282.15	Member	Buy
10:43:27	R186	On 05/02/2015		Bond Future	1	4,000,000	4,854.77	Member	Buy
11:41:52	R186	On 07/05/2015		Bond Future	1	100,000	123.34	Member	Buy
11:41:52	R186	On 07/05/2015		Bond Future	1	100,000	0.00	Client	Sell
13:06:30	R186	On 05/02/2015		Bond Future	1	25,000,000	0.00	Member	Sell
13:06:30	R186	On 05/02/2015		Bond Future	1	25,000,000	30,418.84	Member	Buy
14:59:22	R186	On 05/02/2015		Bond Future	1	25,000,000	30,418.84	Member	Buy
14:59:22	R186	On 05/02/2015		Bond Future	1	25,000,000	0.00	Client	Sell
15:48:08	R186	On 05/02/2015		Bond Future	1	52,600,000	64,172.33	Member	Buy
15:48:08	R186	On 05/02/2015		Bond Future	1	198,500,000	0.00	Member	Sell
15:59:18	R186	On 05/02/2015		Bond Future	1	11,800,000	0.00	Member	Sell
15:59:18	R186	On 05/02/2015		Bond Future	1	23,800,000	29,033.08	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value	Trade R(000's) Type	Buy/ Sell
15:59:18	R186	On 05/02/2015			Bond Future	1	11,500,000	14,028.59	Client	Buy
15:59:18	R186	On 05/02/2015			Bond Future	1	12,400,000	15,126.48	Client	Buy
15:59:18	R186	On 05/02/2015			Bond Future	1	12,400,000	0.00	Member	Sell
15:59:18	R186	On 05/02/2015			Bond Future	1	23,800,000	0.00	Member	Sell
15:59:18	R186	On 05/02/2015			Bond Future	1	26,700,000	0.00	Member	Sell
15:59:18	R186	On 05/02/2015			Bond Future	1	11,500,000	0.00	Member	Sell
15:59:18	R186	On 05/02/2015			Bond Future	1	52,600,000	0.00	Member	Sell
15:59:18	R186	On 05/02/2015			Bond Future	1	26,700,000	32,570.73	Client	Buy
15:59:18	R186	On 05/02/2015			Bond Future	1	11,800,000	14,394.55	Client	Buy
15:59:18	R186	On 05/02/2015			Bond Future	1	52,600,000	0.00	Member	Sell
15:59:18	R186	On 05/02/2015			Bond Future	1	52,600,000	64,165.56	Client	Buy
15:59:18	R186	On 05/02/2015			Bond Future	1	52,600,000	64,165.56	Client	Buy
15:59:19	R186	On 05/02/2015			Bond Future	1	7,200,000	8,783.12	Client	Buy
15:59:19	R186	On 05/02/2015			Bond Future	1	7,200,000	0.00	Member	Sell
16:00:03	R186	On 05/02/2015			Bond Future	1	7,300,000	8,906.05	Member	Buy
16:00:03	R186	On 05/02/2015			Bond Future	1	52,600,000	0.00	Member	Sell
16:00:03	R186	On 05/02/2015			Bond Future	1	7,300,000	0.00	Member	Sell
16:00:03	R186	On 05/02/2015			Bond Future	1	12,300,000	15,006.08	Client	Buy
16:00:03	R186	On 05/02/2015			Bond Future	1	52,600,000	64,172.33	Member	Buy
16:00:03	R186	On 05/02/2015			Bond Future	1	12,300,000	15,006.08	Member	Buy
16:00:03	R186	On 05/02/2015			Bond Future	1	11,500,000	14,030.07	Member	Buy
16:00:03	R186	On 05/02/2015			Bond Future	1	11,800,000	14,396.07	Client	Buy
16:00:03	R186	On 05/02/2015			Bond Future	1	7,300,000	8,906.05	Client	Buy
16:00:03	R186	On 05/02/2015			Bond Future	1	26,600,000	0.00	Member	Sell
16:00:03	R186	On 05/02/2015			Bond Future	1	52,600,000	0.00	Member	Sell
16:00:03	R186	On 05/02/2015			Bond Future	1	11,800,000	0.00	Member	Sell
16:00:03	R186	On 05/02/2015			Bond Future	1	11,500,000	14,030.07	Client	Buy
16:00:03	R186	On 05/02/2015			Bond Future	1	11,500,000	0.00	Member	Sell
16:00:03	R186	On 05/02/2015			Bond Future	1	26,600,000	32,452.16	Client	Buy
16:00:03	R186	On 05/02/2015			Bond Future	1	23,800,000	0.00	Member	Sell
16:00:03	R186	On 05/02/2015			Bond Future	1	23,800,000	29,036.15	Client	Buy
16:00:03	R186	On 05/02/2015			Bond Future	1	52,600,000	64,172.33	Client	Buy
16:00:03	R186	On 05/02/2015			Bond Future	1	12,300,000	0.00	Member	Sell
16:00:03	R186	On 05/02/2015			Bond Future	1	26,600,000	32,452.16	Member	Buy
16:00:03	R186	On 05/02/2015			Bond Future	1	11,800,000	14,396.07	Member	Buy
16:00:03	R186	On 05/02/2015			Bond Future	1	23,800,000	29,036.15	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
16:00:03	R186	On 05/02/2015			Bond Future	1	52,600,000	64,172.33 Client	Buy
<b>Total for R186 Bond Future</b>						<b>53</b>	<b>1,316,200,000</b>	<b>802,619.86</b>	
<b>Grand Total for all Instruments</b>						<b>53</b>	<b>1,316,200,000</b>	<b>802,619.86</b>	