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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/12/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:28:41	GOVI	On 05/02/2015		GOVI	1	20,000	9,604.56	Member	Buy
10:28:41	GOVI	On 05/02/2015		GOVI	1	20,000	0.00	Member	Sell
10:54:03	GOVI	On 05/02/2015		GOVI	1	20,000	9,608.56	Member	Buy
10:54:03	GOVI	On 05/02/2015		GOVI	1	20,000	0.00	Member	Sell
11:12:04	GOVI	On 05/02/2015		GOVI	1	20,000	9,608.56	Client	Buy
11:12:04	GOVI	On 05/02/2015		GOVI	1	20,000	0.00	Member	Sell
Total for GOVI GOVI					6	120,000	28,821.68		
10:13:51	R186	On 05/02/2015		Bond Future	1	5,000,000	5,986.76	Member	Buy
10:13:51	R186	On 07/05/2015		Bond Future	1	5,000,000	0.00	Member	Sell
10:13:51	R186	On 07/05/2015		Bond Future	1	5,000,000	6,086.25	Member	Buy
10:13:51	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00	Member	Sell
11:16:52	R186	On 07/05/2015		Bond Future	1	5,000,000	0.00	Member	Sell
11:16:52	R186	On 07/05/2015		Bond Future	1	5,000,000	6,088.44	Client	Buy

Matched Time	Contract Details			Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
Total for R186 Bond Future							6	30,000,000	18,161.45		
11:45:54	R203	On 05/02/2015			Bond Future	1	33,000,000	0.00	Member		Sell
11:45:54	R203	On 05/02/2015			Bond Future	1	33,000,000	35,094.16	Member		Buy
Total for R203 Bond Future							2	66,000,000	35,094.16		
Grand Total for all Instruments							14	96,120,000	82,077.29		