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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/02/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
14:03:07	GOVI	On 07/05/2015		GOVI	1	140,000	72,021.60	Client	Buy
14:03:07	GOVI	On 07/05/2015		GOVI	1	140,000	0.00	Client	Sell
Total for GOVI GOVI					2	280,000	72,021.60		
16:11:38	R2044	On 07/05/2015		Bond Future	1	8,600,000	9,223.58	Member	Buy
16:11:38	R2044	On 07/05/2015		Bond Future	1	8,600,000	0.00	Client	Sell
Total for R2044 Bond Future					2	17,200,000	9,223.58		
11:40:24	R2048	On 07/05/2015		Bond Future	1	10,000,000	10,723.10	Member	Buy
11:40:24	R2048	On 07/05/2015		Bond Future	1	70,000,000	0.00	Member	Sell
11:56:08	R2048	On 07/05/2015		Bond Future	1	20,000,000	0.00	Member	Sell
11:56:08	R2048	On 07/05/2015		Bond Future	1	10,000,000	10,723.10	Client	Buy
11:56:08	R2048	On 07/05/2015		Bond Future	1	20,000,000	21,446.21	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
11:56:08	R2048	On 07/05/2015			Bond Future	1	40,000,000	42,892.41 Client	Buy
11:56:08	R2048	On 07/05/2015			Bond Future	1	40,000,000	0.00 Member	Sell
11:56:08	R2048	On 07/05/2015			Bond Future	1	10,000,000	0.00 Member	Sell
11:56:08	R2048	On 07/05/2015			Bond Future	1	40,000,000	42,892.41 Member	Buy
11:56:08	R2048	On 07/05/2015			Bond Future	1	20,000,000	21,446.21 Member	Buy
12:31:04	R2048	On 07/05/2015			Bond Future	1	70,000,000	75,061.72 Member	Buy
12:31:04	R2048	On 07/05/2015			Bond Future	1	100,000,000	0.00 Member	Sell
13:19:25	R2048	On 07/05/2015			Bond Future	1	70,000,000	75,061.72 Client	Buy
13:19:25	R2048	On 07/05/2015			Bond Future	1	30,000,000	0.00 Member	Sell
13:19:25	R2048	On 07/05/2015			Bond Future	1	30,000,000	32,169.31 Client	Buy
13:19:25	R2048	On 07/05/2015			Bond Future	1	30,000,000	32,169.31 Member	Buy
13:19:25	R2048	On 07/05/2015			Bond Future	1	70,000,000	0.00 Member	Sell
Total for R2048 Bond Future						17	680,000,000	364,585.50	
Grand Total for all Instruments						21	697,480,000	445,830.68	