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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/04/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
16:55:44	GOVI	On 07/05/2015		GOVI	1	10,000	0.00 Client	Sell
16:55:44	GOVI	On 07/05/2015		GOVI	1	10,000	4,982.32 Member	Buy
17:03:26	GOVI	On 07/05/2015		GOVI	1	10,000	4,982.35 Member	Buy
17:03:26	GOVI	On 07/05/2015		GOVI	1	10,000	0.00 Member	Sell
17:14:17	GOVI	On 07/05/2015		GOVI	1	10,000	4,982.35 Client	Buy
17:14:17	GOVI	On 07/05/2015		GOVI	1	10,000	0.00 Member	Sell
<b>Total for GOVI GOVI</b>					<b>6</b>	<b>60,000</b>	<b>14,947.02</b>	
9:11:49	R186	On 07/05/2015		Bond Future	1	1,000,000	1,249.08 Member	Buy
9:11:49	R186	On 07/05/2015		Bond Future	1	1,000,000	0.00 Client	Sell
9:12:09	R186	On 07/05/2015		Bond Future	1	1,000,000	1,249.08 Client	Buy
9:12:09	R186	On 07/05/2015		Bond Future	1	1,000,000	0.00 Client	Sell
10:57:28	R186	On 07/05/2015		Bond Future	1	10,000,000	0.00 Member	Sell
10:57:28	R186	On 07/05/2015		Bond Future	1	10,000,000	12,523.20 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
11:10:13	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00 Member	Sell
11:10:13	R186	On 07/05/2015			Bond Future	1	5,000,000	0.00 Member	Sell
11:10:13	R186	On 07/05/2015			Bond Future	1	4,000,000	0.00 Member	Sell
11:10:13	R186	On 07/05/2015			Bond Future	1	4,000,000	5,009.63 Client	Buy
11:10:13	R186	On 07/05/2015			Bond Future	1	5,000,000	6,262.03 Client	Buy
11:10:13	R186	On 07/05/2015			Bond Future	1	1,000,000	1,252.41 Client	Buy
<b>Total for R186 Bond Future</b>						<b>12</b>	<b>44,000,000</b>	<b>27,545.43</b>	
17:12:35	R209	On 07/05/2015			Bond Future	1	2,000,000	1,623.16 Member	Buy
17:12:35	R209	On 07/05/2015			Bond Future	1	1,500,000	0.00 Member	Sell
17:15:55	R209	On 07/05/2015			Bond Future	1	500,000	0.00 Member	Sell
17:15:55	R209	On 07/05/2015			Bond Future	1	500,000	0.00 Client	Sell
17:15:55	R209	On 07/05/2015			Bond Future	1	1,500,000	0.00 Client	Sell
17:15:55	R209	On 07/05/2015			Bond Future	1	500,000	405.79 Member	Buy
17:15:55	R209	On 07/05/2015			Bond Future	1	1,500,000	1,217.37 Member	Buy
<b>Total for R209 Bond Future</b>						<b>7</b>	<b>8,000,000</b>	<b>3,246.32</b>	
<b>Grand Total for all Instruments</b>						<b>25</b>	<b>52,060,000</b>	<b>45,738.77</b>	