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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/02/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:22:48	GOVI	On 07/05/2015		GOVI	1	30,000	14,977.98	Member	Buy
10:22:48	GOVI	On 07/05/2015		GOVI	1	30,000	0.00	Member	Sell
10:26:38	GOVI	On 07/05/2015		GOVI	1	30,000	14,983.98	Member	Buy
10:26:38	GOVI	On 07/05/2015		GOVI	1	30,000	0.00	Member	Sell
11:04:15	GOVI	On 07/05/2015		GOVI	1	30,000	0.00	Member	Sell
11:04:15	GOVI	On 07/05/2015		GOVI	1	30,000	14,983.98	Client	Buy
Total for GOVI GOVI					6	180,000	44,945.94		
10:24:41	R186	On 07/05/2015		Bond Future	1	10,000,000	0.00	Member	Sell
10:24:41	R186	On 07/05/2015		Bond Future	1	10,000,000	12,589.57	Member	Buy
10:26:20	R186	On 07/05/2015		Bond Future	1	10,000,000	0.00	Client	Sell
10:26:20	R186	On 07/05/2015		Bond Future	1	10,000,000	12,589.27	Member	Buy
14:17:12	R186	On 07/05/2015		Bond Future	1	2,200,000	0.00	Member	Sell
14:17:12	R186	On 07/05/2015		Bond Future	1	2,200,000	2,752.46	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
14:20:06	R186	On 07/05/2015			Bond Future	1	2,200,000	0.00	Member	Sell
14:20:06	R186	On 07/05/2015			Bond Future	1	2,200,000	2,752.46	Client	Buy
Total for R186 Bond Future						8	48,800,000	30,683.76		
12:04:46	R207	On 07/05/2015			Bond Future	1	10,900,000	0.00	Member	Sell
12:04:46	R207	On 07/05/2015			Bond Future	1	1,400,000	1,440.34	Member	Buy
12:22:29	R207	On 07/05/2015			Bond Future	1	2,000,000	0.00	Member	Sell
12:22:29	R207	On 07/05/2015			Bond Future	1	1,400,000	1,440.34	Client	Buy
12:22:29	R207	On 07/05/2015			Bond Future	1	2,000,000	2,057.63	Client	Buy
12:22:29	R207	On 07/05/2015			Bond Future	1	1,800,000	1,851.87	Client	Buy
12:22:29	R207	On 07/05/2015			Bond Future	1	1,400,000	0.00	Member	Sell
12:22:29	R207	On 07/05/2015			Bond Future	1	2,000,000	2,057.63	Client	Buy
12:22:29	R207	On 07/05/2015			Bond Future	1	2,900,000	2,983.56	Member	Buy
12:22:29	R207	On 07/05/2015			Bond Future	1	2,900,000	0.00	Member	Sell
12:22:29	R207	On 07/05/2015			Bond Future	1	800,000	823.05	Member	Buy
12:22:29	R207	On 07/05/2015			Bond Future	1	1,800,000	1,851.87	Member	Buy
12:22:29	R207	On 07/05/2015			Bond Future	1	2,000,000	2,057.63	Member	Buy
12:22:29	R207	On 07/05/2015			Bond Future	1	2,000,000	2,057.63	Member	Buy
12:22:29	R207	On 07/05/2015			Bond Future	1	800,000	0.00	Member	Sell
12:22:29	R207	On 07/05/2015			Bond Future	1	2,900,000	2,983.56	Client	Buy
12:22:29	R207	On 07/05/2015			Bond Future	1	2,000,000	0.00	Member	Sell
12:22:29	R207	On 07/05/2015			Bond Future	1	1,800,000	0.00	Member	Sell
12:22:29	R207	On 07/05/2015			Bond Future	1	800,000	823.05	Client	Buy
Total for R207 Bond Future						19	43,600,000	22,428.18		
Grand Total for all Instruments						33	92,580,000	98,057.88		