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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/04/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:51:45	GOVI	On 07/05/2015		GOVI	1	10,000	4,965.12	Client	Buy
12:51:45	GOVI	On 07/05/2015		GOVI	1	10,000	0.00	Member	Sell
Total for GOVI GOVI					2	20,000	4,965.12		
9:02:24	R186	On 07/05/2015		Bond Future	1	5,000,000	6,212.36	Member	Buy
9:02:24	R186	On 07/05/2015		Bond Future	1	5,000,000	0.00	Member	Sell
9:26:09	R186	On 07/05/2015		Bond Future	1	5,000,000	0.00	Member	Sell
9:26:09	R186	On 07/05/2015		Bond Future	1	5,000,000	6,214.51	Client	Buy
10:05:11	R186	On 07/05/2015		Bond Future	1	25,000,000	31,193.81	Member	Buy
10:05:11	R186	On 07/05/2015		Bond Future	1	25,000,000	0.00	Member	Sell
10:12:47	R186	On 07/05/2015		Bond Future	1	10,000,000	12,481.86	Member	Buy
10:12:47	R186	On 07/05/2015		Bond Future	1	25,000,000	0.00	Member	Sell
10:59:04	R186	On 07/05/2015		Bond Future	1	1,000,000	0.00	Member	Sell
10:59:04	R186	On 07/05/2015		Bond Future	1	1,000,000	1,245.95	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
10:59:04	R186	On 07/05/2015			Bond Future	1	1,000,000	1,245.37 Member	Buy
10:59:04	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00 Member	Sell
12:09:47	R186	On 07/05/2015			Bond Future	1	1,000,000	1,245.37 Member	Buy
12:09:47	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00 Client	Sell
14:52:07	R186	On 07/05/2015			Bond Future	1	1,000,000	0.00 Member	Sell
14:52:07	R186	On 07/05/2015			Bond Future	1	1,000,000	1,246.38 Client	Buy
15:23:59	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00 Member	Sell
15:23:59	R186	On 07/05/2015			Bond Future	1	15,000,000	18,722.79 Client	Buy
15:23:59	R186	On 07/05/2015			Bond Future	1	15,000,000	18,722.79 Member	Buy
15:23:59	R186	On 07/05/2015			Bond Future	1	15,000,000	0.00 Member	Sell
15:23:59	R186	On 07/05/2015			Bond Future	1	10,000,000	12,481.86 Client	Buy
Total for R186 Bond Future						21	178,000,000	111,013.03	
10:05:11	R204	On 07/05/2015			Bond Future	1	67,000,000	0.00 Member	Sell
10:05:11	R204	On 07/05/2015			Bond Future	1	67,000,000	70,954.55 Member	Buy
10:12:13	R204	On 07/05/2015			Bond Future	1	29,000,000	0.00 Member	Sell
10:12:13	R204	On 07/05/2015			Bond Future	1	67,000,000	70,954.55 Member	Buy
15:23:41	R204	On 07/05/2015			Bond Future	1	38,000,000	0.00 Member	Sell
15:23:41	R204	On 07/05/2015			Bond Future	1	29,000,000	0.00 Client	Sell
15:23:41	R204	On 07/05/2015			Bond Future	1	38,000,000	40,242.88 Member	Buy
15:23:41	R204	On 07/05/2015			Bond Future	1	29,000,000	30,711.67 Member	Buy
15:23:41	R204	On 07/05/2015			Bond Future	1	38,000,000	0.00 Client	Sell
Total for R204 Bond Future						9	402,000,000	212,863.66	
Grand Total for all Instruments						32	580,020,000	328,841.81	