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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/01/2015

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
7:50:49	R186	On 05/02/2015			Bond Future	1	700,000	876.86 Member	Buy
7:50:49	R186	On 05/02/2015			Bond Future	1	100,000	0.00 Member	Sell
8:11:37	R186	On 05/02/2015			Bond Future	1	200,000	0.00 Client	Sell
8:11:37	R186	On 05/02/2015			Bond Future	1	100,000	125.27 Member	Buy
8:11:37	R186	On 05/02/2015			Bond Future	1	200,000	0.00 Client	Sell
8:11:37	R186	On 05/02/2015			Bond Future	1	200,000	0.00 Member	Sell
8:11:37	R186	On 05/02/2015			Bond Future	1	200,000	250.53 Member	Buy
8:11:37	R186	On 05/02/2015			Bond Future	1	200,000	0.00 Member	Sell
8:11:37	R186	On 05/02/2015			Bond Future	1	200,000	250.53 Member	Buy
8:11:37	R186	On 05/02/2015			Bond Future	1	200,000	0.00 Member	Sell
8:11:37	R186	On 05/02/2015			Bond Future	1	200,000	250.53 Member	Buy
8:11:37	R186	On 05/02/2015			Bond Future	1	200,000	0.00 Client	Sell
11:44:30	R186	On 07/05/2015			Bond Future	1	4,500,000	5,750.72 Member	Buy
11:44:30	R186	On 07/05/2015			Bond Future	1	4,500,000	0.00 Client	Sell
12:36:02	R186	On 07/05/2015	7.45	Put	Bond Future	1	5,000,000	1.27 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
12:36:02	R186	On 07/05/2015	7.45	Put	Bond Future	1	5,000,000	0.00 Member	Sell
Total for R186 Bond Future						17	21,800,000	7,505.71	
11:44:30	R208	On 07/05/2015			Bond Future	1	9,500,000	0.00 Client	Sell
11:44:30	R208	On 07/05/2015			Bond Future	1	9,500,000	9,494.67 Member	Buy
Total for R208 Bond Future						2	19,000,000	9,494.67	
16:50:32	R209	On 05/02/2015			Bond Future	1	2,000,000	0.00 Member	Sell
16:50:32	R209	On 05/02/2015			Bond Future	1	2,000,000	1,684.44 Member	Buy
16:58:54	R209	On 05/02/2015			Bond Future	1	2,000,000	1,684.44 Client	Buy
16:58:54	R209	On 05/02/2015			Bond Future	1	2,000,000	0.00 Member	Sell
Total for R209 Bond Future						4	8,000,000	3,368.87	
Grand Total for all Instruments						23	48,800,000	20,369.25	