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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/03/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
10:08:57	GOVI	On 07/05/2015		GOVI	1	20,000	0.00 Client	Sell
10:08:57	GOVI	On 07/05/2015		GOVI	1	20,000	9,822.04 Member	Buy
11:29:56	GOVI	On 07/05/2015		GOVI	1	20,000	9,822.04 Client	Buy
11:29:56	GOVI	On 07/05/2015		GOVI	1	20,000	0.00 Member	Sell
Total for GOVI GOVI					4	80,000	19,644.08	
8:44:33	R186	On 07/05/2015		Bond Future	1	8,000,000	0.00 Client	Sell
8:44:33	R186	On 07/05/2015		Bond Future	1	8,000,000	642.32 Member	Buy
8:45:20	R186	On 07/05/2015		Bond Future	1	8,000,000	0.00 Member	Sell
8:45:20	R186	On 07/05/2015		Bond Future	1	8,000,000	9,801.19 Client	Buy
14:02:58	R186	On 07/05/2015		Bond Future	1	15,400,000	0.00 Member	Sell
14:02:58	R186	On 07/05/2015		Bond Future	1	15,400,000	18,925.33 Member	Buy
14:15:50	R186	On 07/05/2015		Bond Future	1	400,000	491.15 Client	Buy
14:15:50	R186	On 07/05/2015		Bond Future	1	400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
Total for R186 Bond Future						8	63,600,000	29,859.99	
15:10:09	R2048	On 07/05/2015			Bond Future	1	200,000	0.00 Member	Sell
15:10:09	R2048	On 07/05/2015			Bond Future	1	200,000	208.55 Member	Buy
15:16:27	R2048	On 07/05/2015			Bond Future	1	200,000	208.55 Member	Buy
15:16:27	R2048	On 07/05/2015			Bond Future	1	200,000	0.00 Client	Sell
Total for R2048 Bond Future						4	800,000	417.10	
Grand Total for all Instruments						16	64,480,000	49,921.17	