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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/03/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:29:55	GOVI	On 07/05/2015		GOVI	1	30,000	14,716.23	Member	Buy
10:29:55	GOVI	On 07/05/2015		GOVI	1	30,000	0.00	Member	Sell
10:43:10	GOVI	On 07/05/2015		GOVI	1	30,000	14,722.23	Member	Buy
10:43:10	GOVI	On 07/05/2015		GOVI	1	30,000	0.00	Member	Sell
13:04:31	GOVI	On 07/05/2015		GOVI	1	30,000	14,722.23	Client	Buy
13:04:31	GOVI	On 07/05/2015		GOVI	1	30,000	0.00	Member	Sell
Total for GOVI GOVI					6	180,000	44,160.69		
9:45:16	R186	On 07/05/2015		Bond Future	1	40,000,000	49,653.31	Member	Buy
9:45:16	R186	On 07/05/2015		Bond Future	1	10,000,000	0.00	Member	Sell
9:45:16	R186	On 07/05/2015		Bond Future	1	20,000,000	0.00	Member	Sell
9:45:16	R186	On 07/05/2015		Bond Future	1	10,000,000	0.00	Member	Sell
10:04:37	R186	On 07/05/2015		Bond Future	1	2,000,000	0.00	Member	Sell
10:04:37	R186	On 07/05/2015		Bond Future	1	2,000,000	2,467.82	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
11:19:01	R186	On 07/05/2015			Bond Future	1	10,000,000	12,323.20 Member	Buy
11:19:01	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00 Member	Sell
11:23:15	R186	On 07/05/2015			Bond Future	1	10,000,000	12,323.50 Member	Buy
11:23:15	R186	On 07/05/2015			Bond Future	1	10,000,000	0.00 Member	Sell
11:59:13	R186	On 07/05/2015			Bond Future	1	3,000,000	0.00 Member	Sell
11:59:13	R186	On 07/05/2015			Bond Future	1	3,000,000	3,700.46 Client	Buy
14:49:46	R186	On 07/05/2015			Bond Future	1	300,000	370.27 Client	Buy
14:49:46	R186	On 07/05/2015			Bond Future	1	300,000	0.00 Member	Sell
17:50:14	R186	On 07/05/2015			Bond Future	1	13,000,000	16,033.43 Member	Buy
17:50:14	R186	On 07/05/2015			Bond Future	1	13,000,000	0.00 Client	Sell
Total for R186 Bond Future						16	156,600,000	96,871.99	
9:32:48	R2032	On 07/05/2015			Bond Future	1	10,800,000	0.00 Member	Sell
9:32:48	R2032	On 07/05/2015			Bond Future	1	10,800,000	10,733.73 Member	Buy
9:41:22	R2032	On 07/05/2015			Bond Future	1	10,800,000	0.00 Member	Sell
9:41:22	R2032	On 07/05/2015			Bond Future	1	10,800,000	10,733.73 Client	Buy
Total for R2032 Bond Future						4	43,200,000	21,467.46	
14:49:46	R2048	On 07/05/2015			Bond Future	1	200,000	207.42 Client	Buy
14:49:46	R2048	On 07/05/2015			Bond Future	1	200,000	0.00 Member	Sell
Total for R2048 Bond Future						2	400,000	207.42	
Grand Total for all Instruments						28	200,380,000	162,707.57	