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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/01/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
9:52:45	GOVI	On 05/02/2015		GOVI	1	10,000	4,987.01	Member	Buy
9:52:45	GOVI	On 05/02/2015		GOVI	1	10,000	0.00	Member	Sell
9:56:26	GOVI	On 05/02/2015		GOVI	1	10,000	4,989.01	Member	Buy
9:56:26	GOVI	On 05/02/2015		GOVI	1	10,000	0.00	Member	Sell
14:00:34	GOVI	On 05/02/2015		GOVI	1	10,000	0.00	Member	Sell
14:00:34	GOVI	On 05/02/2015		GOVI	1	10,000	4,989.01	Client	Buy
Total for GOVI GOVI					6	60,000	14,965.03		
14:24:29	I2038	On 05/02/2015		Bond Future	1	1,400,000	1,763.99	Member	Buy
14:24:29	I2038	On 05/02/2015		Bond Future	1	1,400,000	0.00	Member	Sell
14:35:02	I2038	On 05/02/2015		Bond Future	1	1,400,000	1,763.99	Client	Buy
14:35:02	I2038	On 05/02/2015		Bond Future	1	1,400,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
Total for I2038 Bond Future					4	5,600,000	3,527.97		
9:00:35	R186	On 05/02/2015		Bond Future	1	15,000,000	0.00	Member	Sell
9:00:35	R186	On 05/02/2015		Bond Future	1	15,000,000	18,876.22	Member	Buy
9:05:45	R186	On 05/02/2015		Bond Future	1	10,000,000	0.00	Client	Sell
9:05:45	R186	On 05/02/2015		Bond Future	1	10,000,000	12,600.62	Member	Buy
Total for R186 Bond Future					4	50,000,000	31,476.84		
14:24:29	R202	On 05/02/2015		Bond Future	1	1,800,000	4,287.42	Member	Buy
14:24:29	R202	On 05/02/2015		Bond Future	1	1,800,000	0.00	Member	Sell
14:34:47	R202	On 05/02/2015		Bond Future	1	1,800,000	0.00	Member	Sell
14:34:47	R202	On 05/02/2015		Bond Future	1	1,800,000	4,287.42	Client	Buy
Total for R202 Bond Future					4	7,200,000	8,574.84		
13:26:58	R2030	On 05/02/2015		Bond Future	1	298,100,000	302,646.41	Member	Buy
13:26:58	R2030	On 05/02/2015		Bond Future	1	327,200,000	0.00	Member	Sell
16:59:07	R2030	On 05/02/2015		Bond Future	1	18,800,000	0.00	Member	Sell
16:59:07	R2030	On 05/02/2015		Bond Future	1	298,100,000	302,646.41	Client	Buy
16:59:07	R2030	On 05/02/2015		Bond Future	1	10,300,000	0.00	Member	Sell
16:59:07	R2030	On 05/02/2015		Bond Future	1	10,300,000	10,457.09	Member	Buy
16:59:07	R2030	On 05/02/2015		Bond Future	1	18,800,000	19,086.72	Member	Buy
16:59:07	R2030	On 05/02/2015		Bond Future	1	18,800,000	19,086.72	Client	Buy
16:59:07	R2030	On 05/02/2015		Bond Future	1	298,100,000	0.00	Member	Sell
16:59:07	R2030	On 05/02/2015		Bond Future	1	10,300,000	10,457.09	Client	Buy
Total for R2030 Bond Future					10	1,308,800,000	664,380.45		
Grand Total for all Instruments					28	1,371,660,000	722,925.13		