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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/09/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
16:23:22	ALBI	On 06/11/2014			Index Future	1	500,000	0.00 Member	Sell
16:23:22	ALBI	On 06/11/2014			Index Future	1	500,000	236,705.00 Member	Buy
16:31:46	ALBI	On 06/11/2014			Index Future	1	500,000	0.00 Client	Sell
16:31:46	ALBI	On 06/11/2014			Index Future	1	500,000	236,600.00 Member	Buy
Total for ALBI Index Future						4	2,000,000	473,305.00	
11:09:05	R186	On 06/11/2014			Bond Future	1	50,000,000	0.00 Member	Sell
11:09:05	R186	On 06/11/2014			Bond Future	1	50,000,000	61,215.13 Member	Buy
11:15:48	R186	On 06/11/2014			Bond Future	1	50,000,000	0.00 Client	Sell
11:15:48	R186	On 06/11/2014			Bond Future	1	50,000,000	61,215.13 Member	Buy
15:15:27	R186	On 06/11/2014			Bond Future	1	15,000,000	18,363.84 Member	Buy
15:15:27	R186	On 06/11/2014			Bond Future	1	10,000,000	12,335.26 Member	Buy
15:15:27	R186	On 06/11/2014			Bond Future	1	25,000,000	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						7	250,000,000	153,129.37	
12:47:53	R207	On 06/11/2014			Bond Future	1	200,000	0.00 Member	Sell
12:47:53	R207	On 06/11/2014			Bond Future	1	10,000,000	10,170.81 Member	Buy
12:52:32	R207	On 06/11/2014			Bond Future	1	9,800,000	9,967.39 Member	Buy
12:52:32	R207	On 06/11/2014			Bond Future	1	200,000	0.00 Client	Sell
12:52:32	R207	On 06/11/2014			Bond Future	1	9,800,000	0.00 Member	Sell
12:52:32	R207	On 06/11/2014			Bond Future	1	200,000	203.42 Member	Buy
12:52:32	R207	On 06/11/2014			Bond Future	1	9,800,000	0.00 Client	Sell
Total for R207 Bond Future						7	40,000,000	20,341.61	
11:09:05	R213	On 06/11/2014			Bond Future	1	50,000,000	44,032.83 Member	Buy
11:09:05	R213	On 06/11/2014			Bond Future	1	50,000,000	0.00 Member	Sell
11:15:39	R213	On 06/11/2014			Bond Future	1	50,000,000	44,032.83 Client	Buy
11:15:39	R213	On 06/11/2014			Bond Future	1	50,000,000	0.00 Member	Sell
Total for R213 Bond Future						4	200,000,000	88,065.66	
Grand Total for all Instruments						22	492,000,000	734,841.64	