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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/10/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
17:23:40	ALBI	On 06/11/2014		Index Future	1	1,550,000	0.00	Client	Sell
17:23:40	ALBI	On 06/11/2014		Index Future	1	560,000	262,377.92	Client	Buy
17:23:40	ALBI	On 06/11/2014		Index Future	1	560,000	0.00	Client	Sell
17:23:40	ALBI	On 06/11/2014		Index Future	1	1,550,000	726,224.60	Client	Buy
17:23:40	ALBI	On 05/02/2015		Index Future	1	60,000	28,549.92	Client	Buy
17:23:40	ALBI	On 05/02/2015		Index Future	1	440,000	209,366.08	Client	Buy
17:23:40	ALBI	On 05/02/2015		Index Future	1	60,000	0.00	Client	Sell
17:23:40	ALBI	On 05/02/2015		Index Future	1	440,000	0.00	Client	Sell
Total for ALBI Index Future					8	5,220,000	1,226,518.52		
10:06:16	R186	On 06/11/2014		Bond Future	1	1,000,000	1,224.98	Member	Buy
10:06:16	R186	On 06/11/2014		Bond Future	1	1,000,000	0.00	Client	Sell
10:53:07	R186	On 06/11/2014		Bond Future	1	5,000,000	6,081.67	Member	Buy
11:01:42	R186	On 06/11/2014		Bond Future	1	15,000,000	18,149.56	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
11:01:42	R186	On 06/11/2014			Bond Future	1	20,000,000	0.00 Member	Sell
14:44:50	R186	On 06/11/2014			Bond Future	1	1,000,000	1,222.41 Member	Buy
14:44:50	R186	On 06/11/2014			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R186 Bond Future						7	44,000,000	26,678.61	
11:31:51	R202	On 06/11/2014			Bond Future	1	100,000,000	134,393.00 Member	Buy
11:31:51	R202	On 06/11/2014			Bond Future	1	100,000,000	0.00 Client	Sell
11:37:04	R202	On 06/11/2014			Bond Future	1	100,000,000	0.00 Client	Sell
11:37:04	R202	On 06/11/2014			Bond Future	1	100,000,000	234,393.00 Member	Buy
Total for R202 Bond Future						4	400,000,000	368,786.00	
Grand Total for all Instruments						19	449,220,000	1,621,983.13	