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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/10/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
12:23:50	ALBI	On 06/11/2014		Index Future	1	10,000	0.00 Member	Sell
12:23:50	ALBI	On 06/11/2014		Index Future	1	10,000	4,696.80 Member	Buy
12:59:33	ALBI	On 06/11/2014		Index Future	1	10,000	4,693.60 Member	Buy
12:59:33	ALBI	On 06/11/2014		Index Future	1	10,000	0.00 Client	Sell
Total for ALBI Index Future					4	40,000	9,390.40	
9:41:28	GOVI	On 06/11/2014		GOVI	1	20,000	9,363.10 Member	Buy
9:41:28	GOVI	On 06/11/2014		GOVI	1	20,000	0.00 Member	Sell
9:48:21	GOVI	On 06/11/2014		GOVI	1	20,000	9,367.10 Member	Buy
9:48:21	GOVI	On 06/11/2014		GOVI	1	20,000	0.00 Member	Sell
10:50:36	GOVI	On 06/11/2014		GOVI	1	20,000	0.00 Member	Sell
10:50:36	GOVI	On 06/11/2014		GOVI	1	20,000	9,367.10 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
Total for GOVI GOVI						6	120,000	28,097.30		
17:04:06	R186	On 06/11/2014			Bond Future	1	5,000,000	6,130.75	Member	Buy
17:04:06	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
17:06:22	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Client	Sell
17:06:22	R186	On 06/11/2014			Bond Future	1	5,000,000	6,130.75	Member	Buy
Total for R186 Bond Future						4	20,000,000	12,261.51		
16:07:32	R202	On 06/11/2014			Bond Future	1	1,000,000	2,332.64	Client	Buy
16:07:32	R202	On 06/11/2014			Bond Future	1	1,000,000	0.00	Member	Sell
Total for R202 Bond Future						2	2,000,000	2,332.64		
10:39:37	R207	On 05/02/2015			Bond Future	1	282,000,000	0.00	Member	Sell
10:39:37	R207	On 05/02/2015			Bond Future	1	27,000,000	26,144.54	Member	Buy
10:51:41	R207	On 05/02/2015			Bond Future	1	20,000,000	19,366.32	Member	Buy
10:51:41	R207	On 05/02/2015			Bond Future	1	20,000,000	19,366.32	Client	Buy
10:51:41	R207	On 05/02/2015			Bond Future	1	20,000,000	0.00	Member	Sell
10:51:42	R207	On 05/02/2015			Bond Future	1	15,000,000	14,524.74	Client	Buy
10:51:42	R207	On 05/02/2015			Bond Future	1	40,000,000	38,732.65	Member	Buy
10:51:42	R207	On 05/02/2015			Bond Future	1	40,000,000	0.00	Member	Sell
10:51:42	R207	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell
10:51:42	R207	On 05/02/2015			Bond Future	1	27,000,000	0.00	Member	Sell
10:51:42	R207	On 05/02/2015			Bond Future	1	15,000,000	0.00	Member	Sell
10:51:42	R207	On 05/02/2015			Bond Future	1	5,000,000	4,841.58	Client	Buy
10:51:42	R207	On 05/02/2015			Bond Future	1	5,000,000	4,841.58	Client	Buy
10:51:42	R207	On 05/02/2015			Bond Future	1	27,000,000	26,144.54	Client	Buy
10:51:42	R207	On 05/02/2015			Bond Future	1	80,000,000	77,465.30	Client	Buy
10:51:42	R207	On 05/02/2015			Bond Future	1	10,000,000	9,683.16	Client	Buy
10:51:42	R207	On 05/02/2015			Bond Future	1	10,000,000	9,683.16	Member	Buy
10:51:42	R207	On 05/02/2015			Bond Future	1	5,000,000	4,841.58	Member	Buy
10:51:42	R207	On 05/02/2015			Bond Future	1	5,000,000	4,841.58	Member	Buy
10:51:42	R207	On 05/02/2015			Bond Future	1	40,000,000	38,732.65	Client	Buy

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10:51:42	R207	On 05/02/2015			Bond Future	1	80,000,000	77,465.30	Member	Buy
10:51:42	R207	On 05/02/2015			Bond Future	1	80,000,000	0.00	Member	Sell
10:51:42	R207	On 05/02/2015			Bond Future	1	15,000,000	14,524.74	Member	Buy
10:51:42	R207	On 05/02/2015			Bond Future	1	80,000,000	77,465.30	Member	Buy
10:51:42	R207	On 05/02/2015			Bond Future	1	80,000,000	0.00	Member	Sell
10:51:42	R207	On 05/02/2015			Bond Future	1	5,000,000	0.00	Member	Sell
10:51:42	R207	On 05/02/2015			Bond Future	1	5,000,000	0.00	Member	Sell
10:51:42	R207	On 05/02/2015			Bond Future	1	80,000,000	77,465.30	Client	Buy
12:20:24	R207	On 05/02/2015			Bond Future	1	282,000,000	0.00	Member	Sell
12:20:24	R207	On 05/02/2015			Bond Future	1	282,000,000	273,065.17	Member	Buy
12:20:24	R207	On 05/02/2015			Bond Future	1	27,000,000	0.00	Member	Sell
12:20:24	R207	On 05/02/2015			Bond Future	1	27,000,000	26,755.25	Member	Buy
13:35:23	R207	On 05/02/2015			Bond Future	1	20,000,000	19,366.32	Member	Buy
13:35:23	R207	On 05/02/2015			Bond Future	1	15,000,000	0.00	Client	Sell
13:35:23	R207	On 05/02/2015			Bond Future	1	80,000,000	77,465.30	Member	Buy
13:35:23	R207	On 05/02/2015			Bond Future	1	80,000,000	0.00	Client	Sell
13:35:23	R207	On 05/02/2015			Bond Future	1	20,000,000	0.00	Client	Sell
13:35:23	R207	On 05/02/2015			Bond Future	1	80,000,000	0.00	Client	Sell
13:35:23	R207	On 05/02/2015			Bond Future	1	20,000,000	0.00	Member	Sell
13:35:23	R207	On 05/02/2015			Bond Future	1	80,000,000	0.00	Member	Sell
13:35:23	R207	On 05/02/2015			Bond Future	1	15,000,000	0.00	Member	Sell
13:35:23	R207	On 05/02/2015			Bond Future	1	80,000,000	0.00	Member	Sell
13:35:23	R207	On 05/02/2015			Bond Future	1	80,000,000	77,465.30	Member	Buy
13:35:23	R207	On 05/02/2015			Bond Future	1	15,000,000	14,524.74	Member	Buy
13:35:24	R207	On 05/02/2015			Bond Future	1	5,000,000	4,841.58	Member	Buy
13:35:24	R207	On 05/02/2015			Bond Future	1	27,000,000	26,144.54	Member	Buy
13:35:24	R207	On 05/02/2015			Bond Future	1	40,000,000	0.00	Member	Sell
13:35:24	R207	On 05/02/2015			Bond Future	1	40,000,000	38,732.65	Member	Buy
13:35:24	R207	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell
13:35:24	R207	On 05/02/2015			Bond Future	1	5,000,000	0.00	Member	Sell
13:35:24	R207	On 05/02/2015			Bond Future	1	5,000,000	0.00	Member	Sell
13:35:24	R207	On 05/02/2015			Bond Future	1	10,000,000	0.00	Client	Sell
13:35:24	R207	On 05/02/2015			Bond Future	1	40,000,000	0.00	Client	Sell
13:35:24	R207	On 05/02/2015			Bond Future	1	5,000,000	0.00	Client	Sell
13:35:24	R207	On 05/02/2015			Bond Future	1	27,000,000	0.00	Client	Sell
13:35:24	R207	On 05/02/2015			Bond Future	1	10,000,000	9,683.16	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
13:35:24	R207	On 05/02/2015			Bond Future	1	5,000,000	4,841.58	Member	Buy
13:35:24	R207	On 05/02/2015			Bond Future	1	5,000,000	0.00	Client	Sell
13:38:06	R207	On 05/02/2015			Bond Future	1	27,000,000	26,755.25	Client	Buy
13:38:06	R207	On 05/02/2015			Bond Future	1	80,000,000	0.00	Member	Sell
13:38:06	R207	On 05/02/2015			Bond Future	1	40,000,000	39,637.40	Member	Buy
13:38:06	R207	On 05/02/2015			Bond Future	1	20,000,000	0.00	Member	Sell
13:38:06	R207	On 05/02/2015			Bond Future	1	5,000,000	4,954.68	Client	Buy
13:38:06	R207	On 05/02/2015			Bond Future	1	40,000,000	39,637.40	Client	Buy
13:38:06	R207	On 05/02/2015			Bond Future	1	5,000,000	4,954.68	Member	Buy
13:38:06	R207	On 05/02/2015			Bond Future	1	5,000,000	4,954.68	Member	Buy
13:38:06	R207	On 05/02/2015			Bond Future	1	80,000,000	79,274.81	Member	Buy
13:38:06	R207	On 05/02/2015			Bond Future	1	15,000,000	14,864.03	Member	Buy
13:38:06	R207	On 05/02/2015			Bond Future	1	15,000,000	0.00	Member	Sell
13:38:06	R207	On 05/02/2015			Bond Future	1	80,000,000	79,274.81	Member	Buy
13:38:06	R207	On 05/02/2015			Bond Future	1	5,000,000	4,954.68	Client	Buy
13:38:06	R207	On 05/02/2015			Bond Future	1	5,000,000	0.00	Member	Sell
13:38:06	R207	On 05/02/2015			Bond Future	1	15,000,000	14,864.03	Client	Buy
13:38:06	R207	On 05/02/2015			Bond Future	1	10,000,000	9,909.35	Member	Buy
13:38:06	R207	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell
13:38:06	R207	On 05/02/2015			Bond Future	1	20,000,000	19,818.70	Member	Buy
13:38:06	R207	On 05/02/2015			Bond Future	1	20,000,000	19,818.70	Client	Buy
13:38:06	R207	On 05/02/2015			Bond Future	1	80,000,000	79,274.81	Client	Buy
13:38:06	R207	On 05/02/2015			Bond Future	1	10,000,000	9,909.35	Client	Buy
13:38:06	R207	On 05/02/2015			Bond Future	1	5,000,000	0.00	Member	Sell
13:38:06	R207	On 05/02/2015			Bond Future	1	40,000,000	0.00	Member	Sell
13:38:06	R207	On 05/02/2015			Bond Future	1	80,000,000	0.00	Member	Sell
13:38:06	R207	On 05/02/2015			Bond Future	1	80,000,000	79,274.81	Client	Buy
13:38:06	R207	On 05/02/2015			Bond Future	1	27,000,000	0.00	Member	Sell
Total for R207 Bond Future						84	3,384,000,000	1,651,148.07		
Grand Total for all Instruments						100	3,406,160,000	1,703,229.92		