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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/10/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:16:24	ALBI	On 05/02/2015		Index Future	1	2,000,000	0.00	Client	Sell
16:16:24	ALBI	On 06/11/2014		Index Future	1	2,000,000	953,946.00	Client	Buy
16:16:24	ALBI	On 06/11/2014		Index Future	1	2,000,000	0.00	Member	Sell
16:16:24	ALBI	On 05/02/2015		Index Future	1	2,000,000	968,946.00	Member	Buy
16:23:47	ALBI	On 06/11/2014		Index Future	1	2,000,000	0.00	Client	Sell
16:23:47	ALBI	On 06/11/2014		Index Future	1	2,000,000	953,946.00	Member	Buy
16:24:15	ALBI	On 05/02/2015		Index Future	1	2,000,000	969,278.00	Client	Buy
16:24:15	ALBI	On 05/02/2015		Index Future	1	2,000,000	0.00	Member	Sell
<b>Total for ALBI Index Future</b>					<b>8</b>	<b>16,000,000</b>	<b>3,846,116.00</b>		
11:19:35	IGOV	On 06/11/2014		Index Future	1	730,000	161,267.95	Member	Buy
11:19:35	IGOV	On 05/02/2015		Index Future	1	730,000	0.00	Member	Sell
11:19:35	IGOV	On 05/02/2015		Index Future	1	620,000	139,183.18	Member	Buy
11:19:35	IGOV	On 06/11/2014		Index Future	1	620,000	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
11:37:42	IGOV	On 06/11/2014			Index Future	1	110,000	0.00	Member	Sell
11:37:42	IGOV	On 06/11/2014			Index Future	1	620,000	0.00	Client	Sell
11:37:42	IGOV	On 06/11/2014			Index Future	1	110,000	0.00	Client	Sell
11:37:42	IGOV	On 06/11/2014			Index Future	1	620,000	136,967.30	Member	Buy
11:37:42	IGOV	On 06/11/2014			Index Future	1	110,000	24,300.65	Member	Buy
11:38:45	IGOV	On 05/02/2015			Index Future	1	110,000	24,693.79	Member	Buy
11:38:45	IGOV	On 05/02/2015			Index Future	1	110,000	0.00	Member	Sell
11:38:45	IGOV	On 05/02/2015			Index Future	1	110,000	24,693.79	Client	Buy
11:38:45	IGOV	On 05/02/2015			Index Future	1	620,000	139,183.18	Client	Buy
11:38:45	IGOV	On 05/02/2015			Index Future	1	620,000	0.00	Member	Sell
<b>Total for IGOV Index Future</b>						<b>14</b>	<b>5,840,000</b>	<b>650,289.84</b>		
10:38:56	R186	On 06/11/2014			Bond Future	1	1,000,000	0.00	Member	Sell
10:38:56	R186	On 06/11/2014			Bond Future	1	1,000,000	1,237.52	Client	Buy
11:52:35	R186	On 05/02/2015			Bond Future	1	10,000,000	12,065.60	Member	Buy
11:52:35	R186	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell
11:54:47	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00	Member	Sell
11:54:47	R186	On 05/02/2015			Bond Future	1	10,000,000	12,065.30	Member	Buy
16:01:22	R186	On 06/11/2014			Bond Future	1	900,000	1,116.51	Member	Buy
16:01:22	R186	On 06/11/2014			Bond Future	1	1,400,000	0.00	Member	Sell
16:52:26	R186	On 05/02/2015			Bond Future	1	7,500,000	0.00	Client	Sell
16:52:26	R186	On 05/02/2015			Bond Future	1	2,500,000	0.00	Client	Sell
16:52:26	R186	On 05/02/2015			Bond Future	1	2,500,000	3,016.33	Member	Buy
16:52:26	R186	On 05/02/2015			Bond Future	1	7,500,000	9,048.98	Member	Buy
16:52:26	R186	On 05/02/2015			Bond Future	1	7,500,000	0.00	Member	Sell
16:56:00	R186	On 06/11/2014			Bond Future	1	500,000	620.28	Member	Buy
16:56:00	R186	On 06/11/2014			Bond Future	1	900,000	0.00	Member	Sell
16:56:00	R186	On 06/11/2014			Bond Future	1	500,000	620.28	Client	Buy
16:56:00	R186	On 06/11/2014			Bond Future	1	500,000	0.00	Member	Sell
16:56:00	R186	On 06/11/2014			Bond Future	1	900,000	1,116.51	Client	Buy
<b>Total for R186 Bond Future</b>						<b>18</b>	<b>67,600,000</b>	<b>40,907.30</b>		
11:19:35	R202	On 06/11/2014			Bond Future	1	152,000,000	355,818.32	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value	Trade R(000's) Type	Buy/ Sell
11:19:35	R202	On 05/02/2015			Bond Future	1	152,000,000	0.00	Member	Sell
11:19:35	R202	On 05/02/2015			Bond Future	1	152,000,000	356,719.68	Member	Buy
11:19:35	R202	On 06/11/2014			Bond Future	1	152,000,000	0.00	Member	Sell
11:30:25	R202	On 06/11/2014			Bond Future	1	152,000,000	355,818.32	Member	Buy
11:30:25	R202	On 06/11/2014			Bond Future	1	152,000,000	0.00	Client	Sell
11:30:38	R202	On 05/02/2015			Bond Future	1	152,000,000	0.00	Member	Sell
11:30:38	R202	On 05/02/2015			Bond Future	1	152,000,000	356,719.68	Client	Buy
<b>Total for R202 Bond Future</b>						<b>8</b>	<b>1,216,000,000</b>	<b>1,425,076.00</b>		
15:34:31	R2030	On 06/11/2014			Bond Future	1	47,000,000	46,553.42	Member	Buy
15:34:31	R2030	On 05/02/2015			Bond Future	1	47,000,000	0.00	Member	Sell
15:34:31	R2030	On 05/02/2015			Bond Future	1	47,000,000	45,402.16	Member	Buy
15:34:31	R2030	On 06/11/2014			Bond Future	1	47,000,000	0.00	Member	Sell
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>188,000,000</b>	<b>91,955.58</b>		
15:34:31	R2037	On 05/02/2015			Bond Future	1	54,000,000	0.00	Member	Sell
15:34:31	R2037	On 06/11/2014			Bond Future	1	54,000,000	54,678.77	Member	Buy
15:34:31	R2037	On 06/11/2014			Bond Future	1	54,000,000	0.00	Member	Sell
15:34:31	R2037	On 05/02/2015			Bond Future	1	54,000,000	53,239.51	Member	Buy
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>216,000,000</b>	<b>107,918.28</b>		
15:40:03	R2048	On 06/11/2014			Bond Future	1	332,000,000	339,612.36	Member	Buy
15:40:03	R2048	On 05/02/2015			Bond Future	1	332,000,000	0.00	Member	Sell
15:40:03	R2048	On 05/02/2015			Bond Future	1	332,000,000	344,952.18	Member	Buy
15:40:03	R2048	On 06/11/2014			Bond Future	1	332,000,000	0.00	Member	Sell
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>1,328,000,000</b>	<b>684,564.54</b>		
15:37:11	R209	On 06/11/2014			Bond Future	1	52,000,000	40,792.66	Member	Buy
15:37:11	R209	On 05/02/2015			Bond Future	1	52,000,000	0.00	Member	Sell
15:37:11	R209	On 05/02/2015			Bond Future	1	52,000,000	41,434.07	Member	Buy
15:37:11	R209	On 06/11/2014			Bond Future	1	52,000,000	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
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>208,000,000</b>	<b>82,226.73</b>		
16:01:22	R213	On 06/11/2014			Bond Future	1	4,000,000	3,566.74	Member	Buy
16:01:22	R213	On 06/11/2014			Bond Future	1	331,600,000	0.00	Member	Sell
16:58:45	R213	On 06/11/2014			Bond Future	1	300,000	267.51	Client	Buy
16:58:45	R213	On 06/11/2014			Bond Future	1	236,200,000	0.00	Member	Sell
16:58:45	R213	On 06/11/2014			Bond Future	1	13,000,000	0.00	Member	Sell
16:58:45	R213	On 06/11/2014			Bond Future	1	4,000,000	3,566.74	Client	Buy
16:58:45	R213	On 06/11/2014			Bond Future	1	300,000	267.51	Member	Buy
16:58:45	R213	On 06/11/2014			Bond Future	1	10,000,000	0.00	Member	Sell
16:58:45	R213	On 06/11/2014			Bond Future	1	9,900,000	8,827.68	Member	Buy
16:58:45	R213	On 06/11/2014			Bond Future	1	13,000,000	11,591.90	Member	Buy
16:58:45	R213	On 06/11/2014			Bond Future	1	300,000	267.51	Member	Buy
16:58:45	R213	On 06/11/2014			Bond Future	1	300,000	267.51	Client	Buy
16:58:45	R213	On 06/11/2014			Bond Future	1	41,400,000	36,915.74	Member	Buy
16:58:45	R213	On 06/11/2014			Bond Future	1	13,000,000	11,591.90	Client	Buy
16:58:45	R213	On 06/11/2014			Bond Future	1	16,500,000	14,712.79	Member	Buy
16:58:45	R213	On 06/11/2014			Bond Future	1	10,000,000	8,916.85	Client	Buy
16:58:45	R213	On 06/11/2014			Bond Future	1	4,000,000	0.00	Member	Sell
16:58:45	R213	On 06/11/2014			Bond Future	1	236,200,000	210,615.88	Member	Buy
16:58:45	R213	On 06/11/2014			Bond Future	1	10,000,000	8,916.85	Member	Buy
16:58:45	R213	On 06/11/2014			Bond Future	1	236,200,000	210,615.88	Client	Buy
16:58:45	R213	On 06/11/2014			Bond Future	1	41,400,000	0.00	Member	Sell
16:58:45	R213	On 06/11/2014			Bond Future	1	16,500,000	14,712.79	Client	Buy
16:58:45	R213	On 06/11/2014			Bond Future	1	9,900,000	0.00	Member	Sell
16:58:45	R213	On 06/11/2014			Bond Future	1	300,000	0.00	Member	Sell
16:58:45	R213	On 06/11/2014			Bond Future	1	16,500,000	0.00	Member	Sell
16:58:45	R213	On 06/11/2014			Bond Future	1	300,000	0.00	Member	Sell
16:58:45	R213	On 06/11/2014			Bond Future	1	41,400,000	36,915.74	Client	Buy
16:58:45	R213	On 06/11/2014			Bond Future	1	9,900,000	8,827.68	Client	Buy
<b>Total for R213 Bond Future</b>						<b>28</b>	<b>1,326,400,000</b>	<b>591,365.16</b>		
<b>Grand Total for all Instruments</b>						<b>92</b>	<b>4,571,840,000</b>	<b>7,520,419.43</b>		