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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/10/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
13:09:18	ALBI	On 05/02/2015		Index Future	1	950,000	0.00 Member	Sell
13:09:18	ALBI	On 06/11/2014		Index Future	1	950,000	451,884.60 Member	Buy
13:09:18	ALBI	On 06/11/2014		Index Future	1	950,000	0.00 Member	Sell
13:09:18	ALBI	On 05/02/2015		Index Future	1	950,000	458,986.80 Member	Buy
Total for ALBI Index Future					4	3,800,000	910,871.40	
9:36:21	R186	On 05/02/2015		Bond Future	1	10,000,000	0.00 Member	Sell
9:36:21	R186	On 05/02/2015		Bond Future	1	10,000,000	12,070.73 Member	Buy
9:40:46	R186	On 05/02/2015		Bond Future	1	10,000,000	0.00 Client	Sell
9:40:46	R186	On 05/02/2015		Bond Future	1	10,000,000	12,070.43 Member	Buy
13:01:00	R186	On 05/02/2015		Bond Future	1	5,000,000	6,014.78 Member	Buy
13:01:00	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00 Member	Sell
14:53:06	R186	On 06/11/2014		Bond Future	1	40,300,000	50,002.74 Member	Buy
14:53:06	R186	On 05/02/2015		Bond Future	1	40,300,000	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
14:53:06	R186	On 05/02/2015			Bond Future	1	40,300,000	48,655.71	Member	Buy
14:53:06	R186	On 06/11/2014			Bond Future	1	40,300,000	0.00	Member	Sell
Total for R186 Bond Future						10	211,200,000	128,814.40		
14:57:20	R2023	On 06/11/2014			Bond Future	1	173,300,000	176,665.31	Member	Buy
14:57:20	R2023	On 06/11/2014			Bond Future	1	173,300,000	0.00	Member	Sell
Total for R2023 Bond Future						2	346,600,000	176,665.31		
14:53:19	R203	On 06/11/2014			Bond Future	1	173,100,000	181,936.62	Member	Buy
14:53:19	R203	On 06/11/2014			Bond Future	1	173,100,000	0.00	Member	Sell
Total for R203 Bond Future						2	346,200,000	181,936.62		
14:53:06	R2037	On 05/02/2015			Bond Future	1	90,800,000	0.00	Member	Sell
14:53:06	R2037	On 06/11/2014			Bond Future	1	90,800,000	92,272.37	Member	Buy
14:53:06	R2037	On 06/11/2014			Bond Future	1	90,800,000	0.00	Member	Sell
14:53:06	R2037	On 05/02/2015			Bond Future	1	90,800,000	89,859.62	Member	Buy
Total for R2037 Bond Future						4	363,200,000	182,131.99		
14:53:19	R204	On 06/11/2014			Bond Future	1	123,800,000	131,718.82	Member	Buy
14:53:19	R204	On 06/11/2014			Bond Future	1	123,800,000	0.00	Member	Sell
Total for R204 Bond Future						2	247,600,000	131,718.82		
15:04:46	R2048	On 06/11/2014			Bond Future	1	161,700,000	166,244.04	Member	Buy
15:04:46	R2048	On 05/02/2015			Bond Future	1	200,000,000	0.00	Member	Sell
15:04:46	R2048	On 05/02/2015			Bond Future	1	200,000,000	208,858.28	Member	Buy
15:04:46	R2048	On 06/11/2014			Bond Future	1	161,700,000	0.00	Member	Sell
Total for R2048 Bond Future						4	723,400,000	375,102.32		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value	Trade R(000's) Type	Buy/ Sell
11:22:12	R207	On 05/02/2015			Bond Future	1	80,000,000	79,998.24	Member	Buy
11:22:12	R207	On 05/02/2015			Bond Future	1	120,000,000	0.00	Member	Sell
11:59:13	R207	On 05/02/2015			Bond Future	1	80,000,000	79,998.24	Client	Buy
11:59:13	R207	On 05/02/2015			Bond Future	1	40,000,000	39,999.12	Client	Buy
11:59:13	R207	On 05/02/2015			Bond Future	1	80,000,000	0.00	Member	Sell
11:59:13	R207	On 05/02/2015			Bond Future	1	40,000,000	0.00	Member	Sell
11:59:13	R207	On 05/02/2015			Bond Future	1	40,000,000	39,999.12	Member	Buy
14:53:19	R207	On 06/11/2014			Bond Future	1	115,100,000	117,556.08	Member	Buy
14:53:19	R207	On 06/11/2014			Bond Future	1	115,100,000	0.00	Member	Sell
Total for R207 Bond Future						9	710,200,000	357,550.80		
14:53:19	R208	On 06/11/2014			Bond Future	1	148,500,000	144,274.48	Member	Buy
14:53:19	R208	On 06/11/2014			Bond Future	1	148,500,000	0.00	Member	Sell
Total for R208 Bond Future						2	297,000,000	144,274.48		
14:53:06	R209	On 05/02/2015			Bond Future	1	103,000,000	0.00	Member	Sell
14:53:06	R209	On 06/11/2014			Bond Future	1	103,000,000	81,110.65	Member	Buy
14:53:06	R209	On 06/11/2014			Bond Future	1	103,000,000	0.00	Member	Sell
14:53:06	R209	On 05/02/2015			Bond Future	1	103,000,000	82,387.85	Member	Buy
Total for R209 Bond Future						4	412,000,000	163,498.49		
14:53:06	R213	On 05/02/2015			Bond Future	1	189,800,000	0.00	Member	Sell
14:53:06	R213	On 06/11/2014			Bond Future	1	189,800,000	169,508.22	Member	Buy
14:53:06	R213	On 06/11/2014			Bond Future	1	189,800,000	0.00	Member	Sell
14:53:06	R213	On 05/02/2015			Bond Future	1	189,800,000	172,177.35	Member	Buy
Total for R213 Bond Future						4	759,200,000	341,685.57		
14:53:06	R214	On 05/02/2015			Bond Future	1	89,300,000	0.00	Member	Sell
14:53:06	R214	On 06/11/2014			Bond Future	1	89,300,000	71,057.32	Member	Buy
14:53:06	R214	On 06/11/2014			Bond Future	1	89,300,000	0.00	Member	Sell
14:53:06	R214	On 05/02/2015			Bond Future	1	89,300,000	72,176.22	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
	Total for R214 Bond Future				4	357,200,000	143,233.54	
	Grand Total for all Instruments				51	4,777,600,000	3,237,483.74	