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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 31/10/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
17:09:36	AL37	On 06/11/2014		Index Future	1	30,000	0.00 Client	Sell
17:09:36	AL37	On 05/02/2015		Index Future	1	30,000	13,469.91 Client	Buy
17:09:36	AL37	On 05/02/2015		Index Future	1	10,000	0.00 Member	Sell
17:09:36	AL37	On 06/11/2014		Index Future	1	10,000	4,423.97 Member	Buy
17:14:06	AL37	On 06/11/2014		Index Future	1	20,000	8,847.94 Member	Buy
17:14:06	AL37	On 06/11/2014		Index Future	1	20,000	8,847.94 Client	Buy
17:14:06	AL37	On 06/11/2014		Index Future	1	10,000	0.00 Member	Sell
17:14:06	AL37	On 06/11/2014		Index Future	1	20,000	0.00 Member	Sell
17:14:06	AL37	On 06/11/2014		Index Future	1	10,000	4,423.97 Client	Buy
17:14:29	AL37	On 05/02/2015		Index Future	1	10,000	0.00 Client	Sell
17:14:29	AL37	On 05/02/2015		Index Future	1	10,000	4,489.97 Member	Buy
17:14:29	AL37	On 05/02/2015		Index Future	1	20,000	0.00 Member	Sell
17:14:29	AL37	On 05/02/2015		Index Future	1	20,000	0.00 Client	Sell
17:14:29	AL37	On 05/02/2015		Index Future	1	20,000	8,979.94 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
Total for AL37 Index Future						14	240,000	53,483.64		
17:11:26	AL7T	On 05/02/2015			Index Future	1	30,000	15,967.68	Client	Buy
17:11:26	AL7T	On 06/11/2014			Index Future	1	10,000	5,244.32	Client	Buy
17:11:26	AL7T	On 06/11/2014			Index Future	1	30,000	0.00	Client	Sell
17:11:26	AL7T	On 06/11/2014			Index Future	1	20,000	10,488.64	Member	Buy
17:11:26	AL7T	On 06/11/2014			Index Future	1	10,000	0.00	Client	Sell
17:11:26	AL7T	On 05/02/2015			Index Future	1	20,000	0.00	Member	Sell
17:13:48	AL7T	On 05/02/2015			Index Future	1	10,000	0.00	Client	Sell
17:13:48	AL7T	On 05/02/2015			Index Future	1	10,000	5,322.56	Client	Buy
17:16:34	AL7T	On 06/11/2014			Index Future	1	20,000	10,488.64	Client	Buy
17:16:34	AL7T	On 06/11/2014			Index Future	1	10,000	5,244.32	Member	Buy
17:16:34	AL7T	On 06/11/2014			Index Future	1	10,000	0.00	Member	Sell
17:16:34	AL7T	On 06/11/2014			Index Future	1	20,000	0.00	Member	Sell
17:16:34	AL7T	On 06/11/2014			Index Future	1	10,000	5,244.32	Client	Buy
17:16:50	AL7T	On 05/02/2015			Index Future	1	10,000	5,322.56	Member	Buy
17:16:50	AL7T	On 05/02/2015			Index Future	1	10,000	0.00	Client	Sell
17:16:50	AL7T	On 05/02/2015			Index Future	1	10,000	0.00	Member	Sell
17:16:50	AL7T	On 05/02/2015			Index Future	1	20,000	0.00	Client	Sell
17:16:50	AL7T	On 05/02/2015			Index Future	1	20,000	10,645.12	Member	Buy
Total for AL7T Index Future						18	280,000	73,968.16		
17:01:10	ALBI	On 05/02/2015			Index Future	1	10,000	0.00	Member	Sell
17:01:10	ALBI	On 05/02/2015			Index Future	1	130,000	0.00	Member	Sell
17:01:10	ALBI	On 05/02/2015			Index Future	1	110,000	0.00	Member	Sell
17:01:10	ALBI	On 05/02/2015			Index Future	1	20,000	9,704.96	Client	Buy
17:01:10	ALBI	On 05/02/2015			Index Future	1	20,000	0.00	Member	Sell
17:01:10	ALBI	On 05/02/2015			Index Future	1	30,000	14,557.44	Client	Buy
17:01:10	ALBI	On 05/02/2015			Index Future	1	70,000	0.00	Member	Sell
17:01:10	ALBI	On 05/02/2015			Index Future	1	40,000	19,409.92	Client	Buy
17:01:10	ALBI	On 05/02/2015			Index Future	1	20,000	0.00	Member	Sell
17:01:10	ALBI	On 05/02/2015			Index Future	1	20,000	9,704.96	Client	Buy
17:01:10	ALBI	On 05/02/2015			Index Future	1	20,000	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
17:01:10	ALBI	On 05/02/2015			Index Future	1	10,000	4,852.48	Client	Buy
17:01:10	ALBI	On 05/02/2015			Index Future	1	20,000	0.00	Member	Sell
17:01:10	ALBI	On 05/02/2015			Index Future	1	110,000	53,377.28	Client	Buy
17:01:10	ALBI	On 05/02/2015			Index Future	1	70,000	33,967.36	Client	Buy
17:01:10	ALBI	On 05/02/2015			Index Future	1	20,000	9,704.96	Client	Buy
17:01:10	ALBI	On 05/02/2015			Index Future	1	30,000	0.00	Member	Sell
17:01:10	ALBI	On 05/02/2015			Index Future	1	20,000	9,704.96	Client	Buy
17:01:10	ALBI	On 05/02/2015			Index Future	1	130,000	63,082.24	Client	Buy
17:01:10	ALBI	On 05/02/2015			Index Future	1	40,000	0.00	Member	Sell
17:01:10	ALBI	On 06/11/2014			Index Future	1	110,000	52,498.38	Member	Buy
17:01:10	ALBI	On 06/11/2014			Index Future	1	40,000	19,090.32	Member	Buy
17:01:10	ALBI	On 06/11/2014			Index Future	1	10,000	4,772.58	Member	Buy
17:01:10	ALBI	On 06/11/2014			Index Future	1	20,000	0.00	Client	Sell
17:01:10	ALBI	On 06/11/2014			Index Future	1	20,000	0.00	Client	Sell
17:01:10	ALBI	On 06/11/2014			Index Future	1	70,000	33,408.06	Member	Buy
17:01:10	ALBI	On 06/11/2014			Index Future	1	110,000	0.00	Client	Sell
17:01:10	ALBI	On 06/11/2014			Index Future	1	10,000	0.00	Client	Sell
17:01:10	ALBI	On 06/11/2014			Index Future	1	130,000	0.00	Client	Sell
17:01:10	ALBI	On 06/11/2014			Index Future	1	40,000	0.00	Client	Sell
17:01:10	ALBI	On 06/11/2014			Index Future	1	130,000	62,043.54	Member	Buy
17:01:10	ALBI	On 06/11/2014			Index Future	1	30,000	0.00	Client	Sell
17:01:10	ALBI	On 06/11/2014			Index Future	1	20,000	9,545.16	Member	Buy
17:01:10	ALBI	On 06/11/2014			Index Future	1	70,000	0.00	Client	Sell
17:01:10	ALBI	On 06/11/2014			Index Future	1	20,000	0.00	Client	Sell
17:01:10	ALBI	On 06/11/2014			Index Future	1	20,000	9,545.16	Member	Buy
17:01:10	ALBI	On 06/11/2014			Index Future	1	20,000	9,545.16	Member	Buy
17:01:10	ALBI	On 06/11/2014			Index Future	1	20,000	0.00	Client	Sell
17:01:10	ALBI	On 06/11/2014			Index Future	1	30,000	14,317.74	Member	Buy
17:01:10	ALBI	On 06/11/2014			Index Future	1	20,000	9,545.16	Member	Buy
17:25:49	ALBI	On 06/11/2014			Index Future	1	10,000	0.00	Client	Sell
17:25:49	ALBI	On 06/11/2014			Index Future	1	10,000	4,772.58	Member	Buy
17:25:49	ALBI	On 05/02/2015			Index Future	1	10,000	4,852.48	Client	Buy
17:25:49	ALBI	On 05/02/2015			Index Future	1	10,000	0.00	Member	Sell
Total for ALBI Index Future						44	1,920,000	462,002.88		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
10:48:06	GOVI	On 05/02/2015			GOVI	1	1,000,000	0.00	Client	Sell
10:48:06	GOVI	On 06/11/2014			GOVI	1	1,000,000	478,309.00	Client	Buy
10:48:06	GOVI	On 06/11/2014			GOVI	1	1,000,000	0.00	Member	Sell
10:48:06	GOVI	On 05/02/2015			GOVI	1	1,000,000	485,826.00	Member	Buy
10:48:57	GOVI	On 06/11/2014			GOVI	1	20,000	9,560.10	Client	Buy
10:48:57	GOVI	On 06/11/2014			GOVI	1	20,000	0.00	Member	Sell
11:54:25	GOVI	On 06/11/2014			GOVI	1	20,000	9,560.10	Member	Buy
11:54:25	GOVI	On 06/11/2014			GOVI	1	20,000	0.00	Client	Sell
12:30:08	GOVI	On 05/02/2015			GOVI	1	1,000,000	485,826.00	Client	Buy
12:30:08	GOVI	On 05/02/2015			GOVI	1	1,000,000	0.00	Member	Sell
12:32:46	GOVI	On 06/11/2014			GOVI	1	1,000,000	478,309.00	Member	Buy
12:32:46	GOVI	On 06/11/2014			GOVI	1	1,000,000	0.00	Client	Sell
13:08:58	GOVI	On 05/02/2015			GOVI	1	20,000	9,691.76	Member	Buy
13:08:58	GOVI	On 05/02/2015			GOVI	1	20,000	0.00	Client	Sell
Total for GOVI GOVI						14	8,120,000	1,957,081.96		
15:02:07	IGOV	On 05/02/2015			Index Future	1	30,000	0.00	Client	Sell
15:02:07	IGOV	On 05/02/2015			Index Future	1	30,000	6,725.67	Member	Buy
17:14:59	IGOV	On 06/11/2014			Index Future	1	5,580,000	1,238,665.14	Client	Buy
17:14:59	IGOV	On 05/02/2015			Index Future	1	5,580,000	0.00	Client	Sell
17:14:59	IGOV	On 05/02/2015			Index Future	1	5,580,000	1,258,462.98	Client	Buy
17:14:59	IGOV	On 06/11/2014			Index Future	1	5,580,000	0.00	Client	Sell
17:26:15	IGOV	On 05/02/2015			Index Future	1	300,000	67,659.30	Client	Buy
17:26:15	IGOV	On 05/02/2015			Index Future	1	300,000	0.00	Client	Sell
17:26:15	IGOV	On 06/11/2014			Index Future	1	300,000	0.00	Client	Sell
17:26:15	IGOV	On 06/11/2014			Index Future	1	300,000	66,594.90	Client	Buy
Total for IGOV Index Future						10	23,580,000	2,638,107.99		
9:17:12	R186	On 05/02/2015			Bond Future	1	5,000,000	6,018.93	Member	Buy
9:17:12	R186	On 05/02/2015			Bond Future	1	5,000,000	0.00	Member	Sell
9:20:04	R186	On 05/02/2015			Bond Future	1	10,000,000	12,034.01	Client	Buy
9:20:04	R186	On 05/02/2015			Bond Future	1	10,000,000	0.00	Member	Sell
9:47:57	R186	On 05/02/2015			Bond Future	1	5,000,000	6,071.51	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
9:47:57	R186	On 05/02/2015			Bond Future	1	5,000,000	0.00 Client	Sell
9:48:23	R186	On 05/02/2015			Bond Future	1	5,000,000	6,071.51 Client	Buy
9:50:07	R186	On 05/02/2015			Bond Future	1	2,000,000	2,427.74 Member	Buy
9:50:07	R186	On 05/02/2015			Bond Future	1	2,000,000	0.00 Client	Sell
9:50:53	R186	On 05/02/2015			Bond Future	1	5,000,000	6,069.35 Member	Buy
9:50:53	R186	On 05/02/2015			Bond Future	1	500,000	0.00 Member	Sell
9:57:31	R186	On 05/02/2015			Bond Future	1	1,000,000	1,213.87 Member	Buy
11:22:57	R186	On 05/02/2015			Bond Future	1	5,000,000	6,070.43 Member	Buy
11:22:57	R186	On 05/02/2015			Bond Future	1	5,000,000	0.00 Client	Sell
11:22:57	R186	On 05/02/2015			Bond Future	1	5,000,000	0.00 Member	Sell
12:10:00	R186	On 05/02/2015			Bond Future	1	75,000,000	91,176.34 Member	Buy
12:10:00	R186	On 06/11/2014			Bond Future	1	75,000,000	0.00 Member	Sell
12:10:00	R186	On 06/11/2014			Bond Future	1	75,000,000	93,724.23 Member	Buy
12:10:00	R186	On 05/02/2015			Bond Future	1	75,000,000	0.00 Member	Sell
13:31:12	R186	On 05/02/2015			Bond Future	1	400,000	485.72 Member	Buy
13:31:12	R186	On 05/02/2015			Bond Future	1	400,000	0.00 Member	Sell
13:33:47	R186	On 05/02/2015			Bond Future	1	400,000	485.72 Member	Buy
13:33:47	R186	On 05/02/2015			Bond Future	1	1,400,000	0.00 Client	Sell
14:14:36	R186	On 05/02/2015			Bond Future	1	1,000,000	0.00 Member	Sell
14:14:36	R186	On 05/02/2015			Bond Future	1	1,000,000	0.00 Member	Sell
14:14:36	R186	On 05/02/2015			Bond Future	1	500,000	0.00 Member	Sell
14:14:36	R186	On 05/02/2015			Bond Future	1	2,000,000	0.00 Member	Sell
14:14:36	R186	On 05/02/2015			Bond Future	1	500,000	607.04 Member	Buy
14:14:36	R186	On 05/02/2015			Bond Future	1	500,000	0.00 Client	Sell
14:14:36	R186	On 05/02/2015			Bond Future	1	1,000,000	0.00 Client	Sell
14:14:36	R186	On 05/02/2015			Bond Future	1	1,000,000	1,214.09 Member	Buy
14:14:36	R186	On 05/02/2015			Bond Future	1	1,000,000	1,214.09 Member	Buy
14:14:36	R186	On 05/02/2015			Bond Future	1	1,000,000	0.00 Client	Sell
14:14:36	R186	On 05/02/2015			Bond Future	1	2,000,000	0.00 Client	Sell
14:14:36	R186	On 05/02/2015			Bond Future	1	2,000,000	2,428.17 Member	Buy
14:41:07	R186	On 05/02/2015			Bond Future	1	500,000	607.04 Member	Buy
14:41:07	R186	On 05/02/2015			Bond Future	1	500,000	0.00 Client	Sell
15:32:41	R186	On 06/11/2014			Bond Future	1	53,000,000	66,230.15 Member	Buy
15:32:41	R186	On 06/11/2014			Bond Future	1	24,000,000	29,991.01 Member	Buy
15:32:41	R186	On 06/11/2014			Bond Future	1	24,000,000	0.00 Client	Sell
15:32:41	R186	On 06/11/2014			Bond Future	1	53,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
15:32:41	R186	On 06/11/2014			Bond Future	1	53,000,000	0.00	Client	Sell
15:32:41	R186	On 06/11/2014			Bond Future	1	11,600,000	14,495.66	Member	Buy
15:32:41	R186	On 06/11/2014			Bond Future	1	11,900,000	14,870.54	Member	Buy
15:32:41	R186	On 06/11/2014			Bond Future	1	53,000,000	66,230.15	Member	Buy
15:32:41	R186	On 06/11/2014			Bond Future	1	26,800,000	0.00	Client	Sell
15:32:41	R186	On 06/11/2014			Bond Future	1	26,800,000	33,489.96	Member	Buy
15:32:41	R186	On 06/11/2014			Bond Future	1	11,600,000	0.00	Client	Sell
15:32:41	R186	On 06/11/2014			Bond Future	1	12,400,000	0.00	Client	Sell
15:32:41	R186	On 06/11/2014			Bond Future	1	12,400,000	15,495.36	Member	Buy
15:32:41	R186	On 06/11/2014			Bond Future	1	11,900,000	0.00	Client	Sell
15:32:42	R186	On 06/11/2014			Bond Future	1	24,000,000	0.00	Client	Sell
15:32:42	R186	On 06/11/2014			Bond Future	1	7,300,000	9,122.27	Member	Buy
15:32:42	R186	On 06/11/2014			Bond Future	1	7,300,000	9,122.27	Member	Buy
15:32:42	R186	On 06/11/2014			Bond Future	1	11,900,000	0.00	Client	Sell
15:32:42	R186	On 06/11/2014			Bond Future	1	53,000,000	66,230.15	Member	Buy
15:32:42	R186	On 06/11/2014			Bond Future	1	53,000,000	0.00	Client	Sell
15:32:42	R186	On 06/11/2014			Bond Future	1	7,300,000	0.00	Client	Sell
15:32:42	R186	On 06/11/2014			Bond Future	1	7,300,000	0.00	Client	Sell
15:32:42	R186	On 06/11/2014			Bond Future	1	11,500,000	14,370.69	Member	Buy
15:32:42	R186	On 06/11/2014			Bond Future	1	12,400,000	15,495.36	Member	Buy
15:32:42	R186	On 06/11/2014			Bond Future	1	26,900,000	33,614.93	Member	Buy
15:32:42	R186	On 06/11/2014			Bond Future	1	12,400,000	0.00	Client	Sell
15:32:42	R186	On 06/11/2014			Bond Future	1	11,900,000	14,870.54	Member	Buy
15:32:42	R186	On 06/11/2014			Bond Future	1	53,000,000	0.00	Client	Sell
15:32:42	R186	On 06/11/2014			Bond Future	1	53,000,000	66,230.15	Member	Buy
15:32:42	R186	On 06/11/2014			Bond Future	1	24,000,000	29,991.01	Member	Buy
15:32:42	R186	On 06/11/2014			Bond Future	1	11,500,000	0.00	Client	Sell
15:32:42	R186	On 06/11/2014			Bond Future	1	26,900,000	0.00	Client	Sell
Total for R186 Bond Future						69	1,187,600,000	737,770.00		
12:05:38	R2023	On 05/02/2015			Bond Future	1	105,000,000	0.00	Member	Sell
12:05:38	R2023	On 06/11/2014			Bond Future	1	105,000,000	107,790.39	Member	Buy
12:05:38	R2023	On 06/11/2014			Bond Future	1	105,000,000	0.00	Member	Sell
12:05:38	R2023	On 05/02/2015			Bond Future	1	105,000,000	109,484.38	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
Total for R2023 Bond Future						4	420,000,000	217,274.77		
11:40:59	R2037	On 07/05/2015			Bond Future	1	50,000,000	50,640.61	Member	Buy
11:40:59	R2037	On 07/05/2015			Bond Future	1	50,000,000	0.00	Client	Sell
12:05:38	R2037	On 06/11/2014			Bond Future	1	37,000,000	37,895.83	Member	Buy
12:05:38	R2037	On 06/11/2014			Bond Future	1	37,000,000	0.00	Member	Sell
17:31:17	R2037	On 05/02/2015			Bond Future	1	37,000,000	0.00	Member	Sell
17:31:17	R2037	On 05/02/2015			Bond Future	1	37,000,000	36,916.16	Member	Buy
Total for R2037 Bond Future						6	248,000,000	125,452.60		
16:43:36	R207	On 05/02/2015			Bond Future	1	20,000,000	0.00	Member	Sell
16:43:36	R207	On 05/02/2015			Bond Future	1	20,000,000	20,047.01	Client	Buy
Total for R207 Bond Future						2	40,000,000	20,047.01		
12:05:38	R214	On 05/02/2015			Bond Future	1	30,000,000	0.00	Member	Sell
12:05:38	R214	On 06/11/2014			Bond Future	1	30,000,000	24,079.76	Member	Buy
12:05:38	R214	On 06/11/2014			Bond Future	1	30,000,000	0.00	Member	Sell
12:05:38	R214	On 05/02/2015			Bond Future	1	30,000,000	24,458.21	Member	Buy
Total for R214 Bond Future						4	120,000,000	48,537.97		
Grand Total for all Instruments						185	2,049,740,000	6,333,726.98		