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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/10/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
8:30:07	R186	On 06/11/2014		Bond Future	1	100,000	0.00 Client	Sell
8:30:07	R186	On 06/11/2014		Bond Future	1	100,000	124.12 Member	Buy
9:17:23	R186	On 06/11/2014		Bond Future	1	75,000,000	0.00 Member	Sell
9:17:23	R186	On 05/02/2015		Bond Future	1	75,000,000	90,454.21 Member	Buy
9:17:23	R186	On 05/02/2015		Bond Future	1	75,000,000	0.00 Member	Sell
9:17:23	R186	On 06/11/2014		Bond Future	1	75,000,000	92,994.40 Member	Buy
9:41:38	R186	On 05/02/2015		Bond Future	1	15,000,000	18,105.58 Member	Buy
9:41:38	R186	On 05/02/2015		Bond Future	1	15,000,000	0.00 Member	Sell
9:43:49	R186	On 05/02/2015		Bond Future	1	15,000,000	0.00 Client	Sell
9:43:49	R186	On 05/02/2015		Bond Future	1	15,000,000	18,105.13 Member	Buy
9:49:06	R186	On 06/11/2014		Bond Future	1	2,100,000	2,601.13 Member	Buy
10:29:44	R186	On 06/11/2014		Bond Future	1	75,000,000	0.00 Member	Sell
10:29:44	R186	On 06/11/2014		Bond Future	1	1,500,000	1,859.89 Member	Buy
10:30:16	R186	On 05/02/2015		Bond Future	1	75,000,000	90,452.35 Member	Buy
10:30:16	R186	On 05/02/2015		Bond Future	1	1,500,000	0.00 Member	Sell
10:42:24	R186	On 06/11/2014		Bond Future	1	2,200,000	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
10:42:24	R186	On 06/11/2014			Bond Future	1	100,000	123.86	Member	Buy
12:43:32	R186	On 06/11/2014			Bond Future	1	15,000,000	18,598.88	Member	Buy
12:43:32	R186	On 06/11/2014			Bond Future	1	32,800,000	40,669.55	Client	Buy
12:43:32	R186	On 06/11/2014			Bond Future	1	300,000	371.98	Member	Buy
12:43:32	R186	On 06/11/2014			Bond Future	1	6,400,000	7,935.52	Member	Buy
12:43:32	R186	On 06/11/2014			Bond Future	1	1,800,000	2,231.87	Member	Buy
12:43:32	R186	On 06/11/2014			Bond Future	1	12,200,000	0.00	Member	Sell
12:43:32	R186	On 06/11/2014			Bond Future	1	5,000,000	0.00	Member	Sell
12:43:32	R186	On 06/11/2014			Bond Future	1	1,800,000	2,231.87	Client	Buy
12:43:32	R186	On 06/11/2014			Bond Future	1	15,000,000	18,598.88	Client	Buy
12:43:32	R186	On 06/11/2014			Bond Future	1	5,000,000	6,199.63	Member	Buy
12:43:32	R186	On 06/11/2014			Bond Future	1	12,200,000	15,127.09	Member	Buy
12:43:32	R186	On 06/11/2014			Bond Future	1	32,800,000	40,669.55	Member	Buy
12:43:32	R186	On 06/11/2014			Bond Future	1	32,800,000	0.00	Member	Sell
12:43:32	R186	On 06/11/2014			Bond Future	1	300,000	0.00	Member	Sell
12:43:32	R186	On 06/11/2014			Bond Future	1	15,000,000	0.00	Member	Sell
12:43:32	R186	On 06/11/2014			Bond Future	1	1,500,000	0.00	Member	Sell
12:43:32	R186	On 06/11/2014			Bond Future	1	6,400,000	0.00	Member	Sell
12:43:32	R186	On 06/11/2014			Bond Future	1	1,500,000	1,859.89	Client	Buy
12:43:32	R186	On 06/11/2014			Bond Future	1	12,200,000	15,127.09	Client	Buy
12:43:32	R186	On 06/11/2014			Bond Future	1	1,800,000	0.00	Member	Sell
12:43:32	R186	On 06/11/2014			Bond Future	1	5,000,000	6,199.63	Client	Buy
12:43:32	R186	On 06/11/2014			Bond Future	1	300,000	371.98	Client	Buy
12:43:32	R186	On 06/11/2014			Bond Future	1	6,400,000	7,935.52	Client	Buy
12:47:30	R186	On 05/02/2015			Bond Future	1	1,500,000	0.00	Client	Sell
12:47:30	R186	On 05/02/2015			Bond Future	1	32,800,000	0.00	Client	Sell
12:47:30	R186	On 05/02/2015			Bond Future	1	1,800,000	0.00	Member	Sell
12:47:30	R186	On 05/02/2015			Bond Future	1	1,800,000	0.00	Client	Sell
12:47:30	R186	On 05/02/2015			Bond Future	1	12,200,000	14,713.58	Member	Buy
12:47:30	R186	On 05/02/2015			Bond Future	1	15,000,000	0.00	Member	Sell
12:47:30	R186	On 05/02/2015			Bond Future	1	15,000,000	18,090.47	Member	Buy
12:47:30	R186	On 05/02/2015			Bond Future	1	5,000,000	0.00	Member	Sell
12:47:30	R186	On 05/02/2015			Bond Future	1	5,000,000	6,030.16	Member	Buy
12:47:30	R186	On 05/02/2015			Bond Future	1	12,200,000	0.00	Member	Sell
12:47:30	R186	On 05/02/2015			Bond Future	1	6,400,000	7,718.60	Member	Buy
12:47:30	R186	On 05/02/2015			Bond Future	1	15,000,000	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
12:47:30	R186	On 05/02/2015			Bond Future	1	1,500,000	1,809.05	Member	Buy
12:47:30	R186	On 05/02/2015			Bond Future	1	32,800,000	39,557.83	Member	Buy
12:47:30	R186	On 05/02/2015			Bond Future	1	32,800,000	0.00	Member	Sell
12:47:30	R186	On 05/02/2015			Bond Future	1	300,000	0.00	Member	Sell
12:47:30	R186	On 05/02/2015			Bond Future	1	6,400,000	0.00	Member	Sell
12:47:30	R186	On 05/02/2015			Bond Future	1	300,000	361.81	Member	Buy
12:47:30	R186	On 05/02/2015			Bond Future	1	5,000,000	0.00	Client	Sell
12:47:30	R186	On 05/02/2015			Bond Future	1	1,800,000	2,170.86	Member	Buy
12:47:30	R186	On 05/02/2015			Bond Future	1	6,400,000	0.00	Client	Sell
12:47:30	R186	On 05/02/2015			Bond Future	1	300,000	0.00	Client	Sell
12:47:30	R186	On 05/02/2015			Bond Future	1	12,200,000	0.00	Client	Sell
14:11:40	R186	On 06/11/2014			Bond Future	1	400,000	496.20	Member	Buy
14:11:40	R186	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
14:40:49	R186	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
14:40:49	R186	On 06/11/2014			Bond Future	1	400,000	496.20	Client	Buy
16:51:45	R186	On 06/11/2014			Bond Future	1	1,000,000	0.00	Client	Sell
16:51:45	R186	On 06/11/2014			Bond Future	1	1,000,000	1,240.36	Client	Buy
17:07:27	R186	On 06/11/2014			Bond Future	1	900,000	0.00	Client	Sell
17:07:27	R186	On 06/11/2014			Bond Future	1	900,000	1,117.08	Member	Buy
Total for R186 Bond Future						71	970,000,000	592,751.76		
14:11:40	R2023	On 06/11/2014			Bond Future	1	400,000	407.83	Member	Buy
14:11:40	R2023	On 06/11/2014			Bond Future	1	1,000,000	0.00	Member	Sell
14:37:35	R2023	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
14:37:35	R2023	On 06/11/2014			Bond Future	1	400,000	407.83	Client	Buy
14:37:35	R2023	On 06/11/2014			Bond Future	1	600,000	611.75	Member	Buy
14:37:35	R2023	On 06/11/2014			Bond Future	1	600,000	611.75	Client	Buy
14:37:35	R2023	On 06/11/2014			Bond Future	1	600,000	0.00	Member	Sell
Total for R2023 Bond Future						7	4,000,000	2,039.16		
9:49:06	R209	On 06/11/2014			Bond Future	1	1,100,000	0.00	Client	Sell
9:49:06	R209	On 06/11/2014			Bond Future	1	1,100,000	861.42	Member	Buy
10:30:33	R209	On 06/11/2014	9.25	Put	Bond Future	1	400,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
10:30:33	R209	On 06/11/2014	9.25	Put	Bond Future	1	400,000	0.00 Member	Buy
10:30:33	R209	On 06/11/2014	8.75	Call	Bond Future	1	400,000	0.00 Member	Sell
10:30:33	R209	On 06/11/2014	8.75	Call	Bond Future	1	400,000	0.08 Member	Buy
10:30:33	R209	On 06/11/2014	8.75	Call	Bond Future	1	400,000	0.00 Client	Sell
10:30:33	R209	On 06/11/2014	9.25	Put	Bond Future	1	400,000	0.00 Client	Sell
10:30:33	R209	On 06/11/2014	9.25	Put	Bond Future	1	400,000	0.00 Client	Buy
10:30:33	R209	On 06/11/2014	8.75	Call	Bond Future	1	400,000	0.08 Client	Buy
Total for R209 Bond Future						10	5,400,000	861.58	
14:11:40	R213	On 06/11/2014			Bond Future	1	300,000	267.85 Member	Buy
14:11:40	R213	On 06/11/2014			Bond Future	1	300,000	0.00 Member	Sell
14:41:02	R213	On 06/11/2014			Bond Future	1	300,000	267.85 Client	Buy
14:41:02	R213	On 06/11/2014			Bond Future	1	300,000	0.00 Member	Sell
Total for R213 Bond Future						4	1,200,000	535.69	
Grand Total for all Instruments						92	980,600,000	596,188.18	