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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/12/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
17:35:47	ALBI	On 05/02/2015		Index Future	1	30,000	14,470.08	Member	Buy
17:35:47	ALBI	On 05/02/2015		Index Future	1	40,000	19,293.44	Member	Buy
17:35:47	ALBI	On 05/02/2015		Index Future	1	50,000	0.00	Client	Sell
17:35:47	ALBI	On 05/02/2015		Index Future	1	50,000	24,116.80	Member	Buy
17:35:47	ALBI	On 05/02/2015		Index Future	1	30,000	0.00	Client	Sell
17:35:47	ALBI	On 05/02/2015		Index Future	1	40,000	0.00	Client	Sell
Total for ALBI Index Future					6	240,000	57,880.32		
16:58:37	GOVI	On 05/02/2015		GOVI	1	60,000	28,950.30	Member	Buy
16:58:37	GOVI	On 05/02/2015		GOVI	1	60,000	0.00	Member	Sell
17:22:59	GOVI	On 05/02/2015		GOVI	1	60,000	0.00	Member	Sell
17:22:59	GOVI	On 05/02/2015		GOVI	1	60,000	28,950.60	Member	Buy
17:43:12	GOVI	On 05/02/2015		GOVI	1	60,000	0.00	Member	Sell
17:43:12	GOVI	On 05/02/2015		GOVI	1	60,000	28,950.60	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	360,000	86,851.50	
9:14:53	R186	On 05/02/2015			Bond Future	1	5,000,000	0.00 Member	Sell
9:14:53	R186	On 05/02/2015			Bond Future	1	5,000,000	6,083.18 Client	Buy
14:38:09	R186	On 05/02/2015			Bond Future	1	20,000,000	0.00 Client	Sell
14:38:09	R186	On 05/02/2015			Bond Future	1	20,000,000	24,417.59 Member	Buy
14:42:41	R186	On 05/02/2015			Bond Future	1	20,000,000	0.00 Member	Sell
14:42:41	R186	On 05/02/2015			Bond Future	1	20,000,000	24,417.59 Client	Buy
Total for R186 Bond Future						6	90,000,000	54,918.35	
9:41:51	R2023	On 05/02/2015			Bond Future	1	27,000,000	28,064.31 Member	Buy
9:41:51	R2023	On 05/02/2015			Bond Future	1	27,000,000	0.00 Member	Sell
14:55:39	R2023	On 05/02/2015			Bond Future	1	27,000,000	28,064.31 Member	Buy
14:55:39	R2023	On 05/02/2015			Bond Future	1	27,000,000	0.00 Client	Sell
Total for R2023 Bond Future						4	108,000,000	56,128.62	
11:30:05	R2048	On 05/02/2015			Bond Future	1	2,000,000	2,097.05 Member	Buy
11:30:05	R2048	On 05/02/2015			Bond Future	1	7,000,000	0.00 Member	Sell
11:39:01	R2048	On 05/02/2015			Bond Future	1	5,000,000	0.00 Member	Sell
11:39:01	R2048	On 05/02/2015			Bond Future	1	5,000,000	5,242.63 Member	Buy
11:39:01	R2048	On 05/02/2015			Bond Future	1	5,000,000	5,242.63 Client	Buy
11:39:02	R2048	On 05/02/2015			Bond Future	1	2,000,000	2,097.05 Client	Buy
11:39:02	R2048	On 05/02/2015			Bond Future	1	2,000,000	0.00 Member	Sell
Total for R2048 Bond Future						7	28,000,000	14,679.37	
9:41:51	R207	On 05/02/2015			Bond Future	1	19,000,000	19,050.59 Member	Buy
9:41:51	R207	On 05/02/2015			Bond Future	1	19,000,000	0.00 Member	Sell
14:55:25	R207	On 05/02/2015			Bond Future	1	19,000,000	19,050.59 Member	Buy
14:55:25	R207	On 05/02/2015			Bond Future	1	19,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
Total for R207 Bond Future						4	76,000,000	38,101.17	
11:53:22	R213	On 05/02/2015			Bond Future	1	30,000,000	0.00 Member	Sell
11:53:22	R213	On 05/02/2015			Bond Future	1	30,000,000	27,415.65 Member	Buy
Total for R213 Bond Future						2	60,000,000	27,415.65	
15:01:06	R214	On 05/02/2015			Bond Future	1	25,000,000	0.00 Member	Sell
15:01:06	R214	On 05/02/2015			Bond Future	1	25,000,000	20,262.03 Member	Buy
15:03:29	R214	On 05/02/2015			Bond Future	1	25,000,000	0.00 Client	Sell
15:03:29	R214	On 05/02/2015			Bond Future	1	25,000,000	20,262.03 Member	Buy
Total for R214 Bond Future						4	100,000,000	40,524.06	
Grand Total for all Instruments						39	462,600,000	376,499.04	