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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/10/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
14:45:19	AL37	On 05/02/2015		Index Future	1	30,000	13,409.52	Member	Buy
14:45:19	AL37	On 05/02/2015		Index Future	1	20,000	8,939.68	Member	Buy
14:45:19	AL37	On 05/02/2015		Index Future	1	90,000	40,228.56	Member	Buy
14:45:19	AL37	On 05/02/2015		Index Future	1	20,000	0.00	Client	Sell
14:45:19	AL37	On 05/02/2015		Index Future	1	30,000	0.00	Client	Sell
14:45:19	AL37	On 05/02/2015		Index Future	1	90,000	0.00	Client	Sell
14:45:19	AL37	On 05/02/2015		Index Future	1	10,000	4,469.84	Member	Buy
14:45:19	AL37	On 05/02/2015		Index Future	1	200,000	0.00	Client	Sell
14:45:19	AL37	On 05/02/2015		Index Future	1	10,000	0.00	Client	Sell
14:45:19	AL37	On 05/02/2015		Index Future	1	20,000	8,939.68	Member	Buy
14:45:19	AL37	On 05/02/2015		Index Future	1	630,000	281,599.92	Member	Buy
14:45:19	AL37	On 05/02/2015		Index Future	1	20,000	8,939.68	Member	Buy
14:45:19	AL37	On 05/02/2015		Index Future	1	20,000	0.00	Client	Sell
14:45:19	AL37	On 05/02/2015		Index Future	1	10,000	0.00	Client	Sell
14:45:19	AL37	On 05/02/2015		Index Future	1	630,000	0.00	Client	Sell
14:45:19	AL37	On 05/02/2015		Index Future	1	60,000	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
14:45:19	AL37	On 05/02/2015			Index Future	1	20,000	8,939.68	Member	Buy
14:45:19	AL37	On 05/02/2015			Index Future	1	20,000	0.00	Client	Sell
14:45:19	AL37	On 05/02/2015			Index Future	1	20,000	0.00	Client	Sell
14:45:19	AL37	On 05/02/2015			Index Future	1	200,000	89,396.80	Member	Buy
14:45:19	AL37	On 05/02/2015			Index Future	1	60,000	26,819.04	Member	Buy
14:45:19	AL37	On 05/02/2015			Index Future	1	10,000	4,469.84	Member	Buy
Total for AL37 Index Future						22	2,220,000	496,152.24		
10:02:52	GOVI	On 06/11/2014			GOVI	1	30,000	14,269.98	Member	Buy
10:02:52	GOVI	On 06/11/2014			GOVI	1	30,000	0.00	Member	Sell
10:13:09	GOVI	On 06/11/2014			GOVI	1	30,000	14,275.98	Member	Buy
10:13:09	GOVI	On 06/11/2014			GOVI	1	30,000	0.00	Member	Sell
11:53:55	GOVI	On 06/11/2014			GOVI	1	30,000	14,275.98	Client	Buy
11:53:55	GOVI	On 06/11/2014			GOVI	1	30,000	0.00	Member	Sell
Total for GOVI GOVI						6	180,000	42,821.94		
10:51:39	R186	On 05/02/2015			Bond Future	1	5,000,000	6,029.83	Member	Buy
10:51:39	R186	On 05/02/2015			Bond Future	1	2,000,000	0.00	Member	Sell
15:37:49	R186	On 06/11/2014			Bond Future	1	6,700,000	0.00	Member	Sell
15:37:49	R186	On 06/11/2014			Bond Future	1	6,700,000	8,299.28	Client	Buy
16:05:55	R186	On 05/02/2015			Bond Future	1	500,000	0.00	Client	Sell
16:05:55	R186	On 05/02/2015			Bond Future	1	500,000	0.00	Member	Sell
16:05:55	R186	On 05/02/2015			Bond Future	1	500,000	0.00	Member	Sell
16:05:55	R186	On 05/02/2015			Bond Future	1	500,000	0.00	Member	Sell
16:05:55	R186	On 05/02/2015			Bond Future	1	500,000	0.00	Client	Sell
16:05:55	R186	On 05/02/2015			Bond Future	1	500,000	0.00	Member	Sell
16:05:55	R186	On 05/02/2015			Bond Future	1	500,000	0.00	Member	Sell
16:05:55	R186	On 05/02/2015			Bond Future	1	500,000	0.00	Client	Sell
16:05:55	R186	On 05/02/2015			Bond Future	1	2,000,000	0.00	Client	Sell
16:05:55	R186	On 05/02/2015			Bond Future	1	500,000	0.00	Client	Sell
16:05:55	R186	On 05/02/2015			Bond Future	1	500,000	0.00	Client	Sell
16:05:55	R186	On 05/02/2015			Bond Future	1	2,000,000	2,411.93	Member	Buy
16:05:55	R186	On 05/02/2015			Bond Future	1	500,000	602.98	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
16:05:55	R186	On 05/02/2015			Bond Future	1	500,000	602.98	Member	Buy
16:05:55	R186	On 05/02/2015			Bond Future	1	500,000	0.00	Member	Sell
16:05:55	R186	On 05/02/2015			Bond Future	1	500,000	602.98	Member	Buy
16:05:55	R186	On 05/02/2015			Bond Future	1	500,000	0.00	Client	Sell
16:05:55	R186	On 05/02/2015			Bond Future	1	500,000	602.98	Member	Buy
16:05:55	R186	On 05/02/2015			Bond Future	1	500,000	602.98	Member	Buy
16:05:55	R186	On 05/02/2015			Bond Future	1	500,000	602.98	Member	Buy
Total for R186 Bond Future						24	33,400,000	20,358.94		
14:27:51	R203	On 06/11/2014			Bond Future	1	1,900,000	0.00	Member	Sell
14:27:51	R203	On 05/02/2015			Bond Future	1	1,900,000	2,026.16	Member	Buy
14:27:51	R203	On 05/02/2015			Bond Future	1	1,900,000	0.00	Member	Sell
14:27:51	R203	On 06/11/2014			Bond Future	1	1,900,000	1,995.77	Member	Buy
14:43:07	R203	On 06/11/2014			Bond Future	1	1,900,000	0.00	Member	Sell
14:43:07	R203	On 06/11/2014			Bond Future	1	1,900,000	1,995.77	Client	Buy
14:43:24	R203	On 05/02/2015			Bond Future	1	1,900,000	0.00	Client	Sell
14:43:24	R203	On 05/02/2015			Bond Future	1	1,900,000	2,026.16	Member	Buy
16:30:00	R203	On 05/02/2015			Bond Future	1	207,400,000	0.00	Member	Sell
16:30:00	R203	On 06/11/2014			Bond Future	1	207,400,000	217,785.70	Member	Buy
16:30:00	R203	On 05/02/2015			Bond Future	1	207,400,000	221,302.23	Member	Buy
16:30:00	R203	On 06/11/2014			Bond Future	1	207,400,000	0.00	Member	Sell
Total for R203 Bond Future						12	844,800,000	447,131.77		
14:27:51	R204	On 06/11/2014			Bond Future	1	2,800,000	0.00	Member	Sell
14:27:51	R204	On 05/02/2015			Bond Future	1	2,800,000	2,909.06	Member	Buy
14:27:51	R204	On 05/02/2015			Bond Future	1	2,800,000	0.00	Member	Sell
14:27:51	R204	On 06/11/2014			Bond Future	1	2,800,000	2,976.69	Member	Buy
14:43:45	R204	On 06/11/2014			Bond Future	1	2,800,000	2,976.69	Client	Buy
14:43:45	R204	On 06/11/2014			Bond Future	1	2,800,000	0.00	Member	Sell
14:43:58	R204	On 05/02/2015			Bond Future	1	2,800,000	0.00	Client	Sell
14:43:58	R204	On 05/02/2015			Bond Future	1	2,800,000	2,909.06	Member	Buy
16:33:06	R204	On 05/02/2015			Bond Future	1	196,000,000	0.00	Member	Sell
16:33:06	R204	On 06/11/2014			Bond Future	1	196,000,000	208,310.96	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
16:33:06	R204	On 06/11/2014			Bond Future	1	196,000,000	0.00 Member	Sell
16:33:06	R204	On 05/02/2015			Bond Future	1	196,000,000	203,763.83 Member	Buy
Total for R204 Bond Future						12	806,400,000	423,846.29	
14:27:51	R207	On 05/02/2015			Bond Future	1	2,100,000	2,099.37 Member	Buy
14:27:51	R207	On 06/11/2014			Bond Future	1	2,100,000	0.00 Member	Sell
14:27:51	R207	On 06/11/2014			Bond Future	1	2,100,000	2,143.19 Member	Buy
14:27:51	R207	On 05/02/2015			Bond Future	1	2,100,000	0.00 Member	Sell
14:44:11	R207	On 06/11/2014			Bond Future	1	2,100,000	2,143.19 Client	Buy
14:44:11	R207	On 06/11/2014			Bond Future	1	2,100,000	0.00 Member	Sell
14:44:21	R207	On 05/02/2015			Bond Future	1	2,100,000	0.00 Client	Sell
14:44:21	R207	On 05/02/2015			Bond Future	1	2,100,000	2,099.37 Member	Buy
15:37:49	R207	On 06/11/2014			Bond Future	1	38,000,000	0.00 Member	Sell
15:37:49	R207	On 06/11/2014			Bond Future	1	38,000,000	38,757.97 Client	Buy
Total for R207 Bond Future						10	92,800,000	47,243.09	
Grand Total for all Instruments						86	1,779,800,000	1,477,554.27	