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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/09/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:57:49	ALBI	On 06/11/2014			Index Future	1	490,000	229,774.23	Member	Buy
16:57:49	ALBI	On 06/11/2014			Index Future	1	490,000	0.00	Member	Sell
16:59:40	ALBI	On 06/11/2014			Index Future	1	490,000	229,872.72	Client	Buy
16:59:40	ALBI	On 06/11/2014			Index Future	1	490,000	0.00	Member	Sell
Total for ALBI Index Future						**4**	**1,960,000**	**459,646.95**		
12:34:29	I2050	On 06/11/2014			Bond Future	1	15,000,000	0.00	Member	Sell
12:34:29	I2050	On 06/11/2014			Bond Future	1	15,000,000	19,754.85	Client	Buy
Total for I2050 Bond Future						**2**	**30,000,000**	**19,754.85**		
14:27:18	R203	On 06/11/2014			Bond Future	1	16,000,000	0.00	Member	Sell
14:27:18	R203	On 06/11/2014			Bond Future	1	16,000,000	16,701.78	Member	Buy
14:43:35	R203	On 06/11/2014			Bond Future	1	16,000,000	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
14:43:35	R203	On 06/11/2014			Bond Future	1	16,000,000	16,701.78	Client	Buy
Total for R203 Bond Future						**4**	**64,000,000**	**33,403.56**		
Grand Total for all Instruments						**10**	**95,960,000**	**512,805.36**		