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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/05/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
13:02:22	ALBI	On 07/08/2014		Index Future	1	20,000	0.00	Client	Sell
13:02:22	ALBI	On 07/08/2014		Index Future	1	20,000	9,131.96	Member	Buy
Total for ALBI Index Future					2	40,000	9,131.96		
12:34:36	I2050	On 07/08/2014		Bond Future	1	85,000,000	107,344.80	Client	Buy
12:34:36	I2050	On 07/08/2014		Bond Future	1	85,000,000	0.00	Member	Sell
Total for I2050 Bond Future					2	170,000,000	107,344.80		
11:30:50	R186	On 07/08/2014		Bond Future	1	20,000,000	23,881.02	Client	Buy
11:30:50	R186	On 07/08/2014		Bond Future	1	20,000,000	0.00	Member	Sell
16:32:05	R186	On 07/08/2014		Bond Future	1	30,000,000	36,038.47	Member	Buy
16:32:05	R186	On 07/08/2014		Bond Future	1	30,000,000	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
Total for R186 Bond Future						4	100,000,000	59,919.49		
14:14:35	R212	On 07/08/2014			Bond Future	1	18,000,000	0.00	Client	Sell
14:14:35	R212	On 07/08/2014			Bond Future	1	18,000,000	24,141.24	Member	Buy
Total for R212 Bond Future						2	36,000,000	24,141.24		
Grand Total for all Instruments						10	306,040,000	200,537.49		