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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/07/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
15:25:50	R186	On 07/08/2014		Bond Future	1	50,000,000	58,748.03 Member	Buy
15:25:50	R186	On 07/08/2014		Bond Future	1	50,000,000	0.00 Member	Sell
16:10:10	R186	On 07/08/2014		Bond Future	1	50,000,000	0.00 Client	Sell
16:10:10	R186	On 07/08/2014		Bond Future	1	50,000,000	58,748.03 Member	Buy
16:39:44	R186	On 07/08/2014		Bond Future	1	88,000,000	103,384.27 Member	Buy
16:39:44	R186	On 07/08/2014		Bond Future	1	106,000,000	0.00 Member	Sell
17:16:17	R186	On 07/08/2014		Bond Future	1	88,000,000	103,384.27 Client	Buy
17:16:17	R186	On 07/08/2014		Bond Future	1	18,000,000	0.00 Member	Sell
17:16:17	R186	On 07/08/2014		Bond Future	1	18,000,000	21,146.78 Member	Buy
17:16:17	R186	On 07/08/2014		Bond Future	1	88,000,000	0.00 Member	Sell
17:16:17	R186	On 07/08/2014		Bond Future	1	18,000,000	21,146.78 Client	Buy
Total for R186 Bond Future					11	624,000,000	366,558.17	
12:33:02	R213	On 07/08/2014		Bond Future	1	46,700,000	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
12:33:02	R213	On 07/08/2014			Bond Future	1	46,700,000	40,751.52 Member	Buy
12:58:35	R213	On 07/08/2014			Bond Future	1	46,700,000	0.00 Client	Sell
12:58:35	R213	On 07/08/2014			Bond Future	1	46,700,000	40,751.52 Member	Buy
Total for R213 Bond Future						4	186,800,000	81,503.04	
Grand Total for all Instruments						15	810,800,000	448,061.21	