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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/09/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
11:13:15	R186	On 06/11/2014		Bond Future	1	50,000,000	61,445.00 Client	Buy
11:13:15	R186	On 06/11/2014		Bond Future	1	50,000,000	0.00 Member	Sell
12:54:00	R186	On 06/11/2014		Bond Future	1	45,000,000	0.00 Member	Sell
12:54:00	R186	On 06/11/2014		Bond Future	1	45,000,000	55,064.81 Client	Buy
Total for R186 Bond Future					4	190,000,000	116,509.81	
11:47:05	R202	On 06/11/2014		Bond Future	1	15,500,000	0.00 Member	Sell
11:47:05	R202	On 06/11/2014		Bond Future	1	500,000	1,177.16 Member	Buy
12:00:26	R202	On 06/11/2014		Bond Future	1	500,000	0.00 Member	Sell
12:00:26	R202	On 06/11/2014		Bond Future	1	15,000,000	35,314.66 Client	Buy
12:00:26	R202	On 06/11/2014		Bond Future	1	500,000	1,177.16 Client	Buy
12:00:26	R202	On 06/11/2014		Bond Future	1	15,000,000	35,314.66 Member	Buy
12:00:26	R202	On 06/11/2014		Bond Future	1	15,000,000	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 R202 Bond Future				7	62,000,000	72,983.63	
	Grand Total for all Instruments				11	252,000,000	189,493.44	