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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/10/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
13:22:34	R2023	On 06/11/2014			Bond Future	1	135,000,000	133,857.51	Member	Buy
13:22:34	R2023	On 06/11/2014			Bond Future	1	135,000,000	0.00	Member	Sell
16:12:12	R2023	On 06/11/2014			Bond Future	1	135,000,000	133,857.51	Client	Buy
16:12:12	R2023	On 06/11/2014			Bond Future	1	135,000,000	0.00	Member	Sell
Total for R2023 Bond Future						4	540,000,000	267,715.02		
11:23:32	R203	On 06/11/2014			Bond Future	1	123,300,000	128,034.62	Member	Buy
11:23:32	R203	On 06/11/2014			Bond Future	1	123,300,000	0.00	Member	Sell
11:29:50	R203	On 06/11/2014			Bond Future	1	123,300,000	128,034.62	Member	Buy
11:29:50	R203	On 06/11/2014			Bond Future	1	22,600,000	0.00	Client	Sell
11:29:50	R203	On 06/11/2014			Bond Future	1	100,700,000	0.00	Client	Sell
Total for R203 Bond Future						5	493,200,000	256,069.24		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
15:02:48	R204	On 06/11/2014			Bond Future	1	70,000,000	73,150.37 Member	Buy
15:02:48	R204	On 06/11/2014			Bond Future	1	70,000,000	0.00 Member	Sell
Total for R204 Bond Future						2	140,000,000	73,150.37	
13:29:49	R208	On 06/11/2014			Bond Future	1	360,600,000	0.00 Member	Sell
13:29:49	R208	On 06/11/2014			Bond Future	1	360,600,000	342,236.95 Member	Buy
Total for R208 Bond Future						2	721,200,000	342,236.95	
Grand Total for all Instruments						13	1,894,400,000	939,171.58	