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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/10/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:44:46	R186	On 06/11/2014		Bond Future	1	15,000,000	18,060.59	Client	Buy
10:44:46	R186	On 06/11/2014		Bond Future	1	15,000,000	0.00	Member	Sell
Total for R186 Bond Future					2	30,000,000	18,060.59		
11:12:18	R202	On 06/11/2014		Bond Future	1	100,000,000	234,393.00	Client	Buy
11:12:18	R202	On 06/11/2014		Bond Future	1	100,000,000	0.00	Member	Sell
12:44:13	R202	On 06/11/2014		Bond Future	1	23,000,000	53,643.82	Client	Buy
12:44:13	R202	On 06/11/2014		Bond Future	1	23,000,000	0.00	Member	Sell
16:54:53	R202	On 06/11/2014		Bond Future	1	1,000,000	0.00	Client	Sell
16:54:53	R202	On 06/11/2014		Bond Future	1	6,200,000	14,429.01	Client	Buy
16:54:53	R202	On 06/11/2014		Bond Future	1	1,000,000	2,327.26	Client	Buy
16:54:53	R202	On 06/11/2014		Bond Future	1	1,000,000	2,327.26	Member	Buy
16:54:53	R202	On 06/11/2014		Bond Future	1	1,000,000	0.00	Member	Sell
16:54:53	R202	On 06/11/2014		Bond Future	1	6,200,000	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				10	262,400,000	307,120.35	
	Grand Total for all Instruments				12	292,400,000	325,180.94	