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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/06/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:32:31	I2038	On 07/08/2014		Bond Future	1	18,600,000	22,676.56	Client	Buy
10:32:31	I2038	On 07/08/2014		Bond Future	1	18,600,000	0.00	Member	Sell
Total for I2038 Bond Future					2	37,200,000	22,676.56		
11:15:32	I2050	On 07/08/2014		Bond Future	1	8,000,000	10,185.04	Client	Buy
11:15:32	I2050	On 07/08/2014		Bond Future	1	8,000,000	0.00	Member	Sell
Total for I2050 Bond Future					2	16,000,000	10,185.04		
14:49:17	R186	On 07/08/2014		Bond Future	1	4,000,000	4,709.71	Member	Buy
14:49:17	R186	On 07/08/2014		Bond Future	1	4,000,000	0.00	Client	Sell
Total for R186 Bond Future					2	8,000,000	4,709.71		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:46:41	R2023	On 07/08/2014			Bond Future	1	23,400,000	0.00	Client	Sell
10:46:41	R2023	On 07/08/2014			Bond Future	1	23,400,000	23,475.84	Member	Buy
Total for R2023 Bond Future						2	46,800,000	23,475.84		
15:11:49	R203	On 07/08/2014			Bond Future	1	25,000,000	26,469.14	Member	Buy
15:11:49	R203	On 07/08/2014			Bond Future	1	25,000,000	0.00	Member	Sell
Total for R203 Bond Future						2	50,000,000	26,469.14		
11:41:37	R209	On 06/11/2014	8.50	Call	Bond Future	1	9,100,000	1.10	Member	Buy
11:41:37	R209	On 06/11/2014	8.50	Call	Bond Future	1	21,400,000	0.00	Client	Sell
11:52:17	R209	On 06/11/2014	8.50	Call	Bond Future	1	4,500,000	0.54	Client	Buy
11:52:17	R209	On 06/11/2014	8.50	Call	Bond Future	1	700,000	0.00	Member	Sell
11:52:17	R209	On 06/11/2014	8.50	Call	Bond Future	1	400,000	0.05	Client	Buy
11:52:17	R209	On 06/11/2014	8.50	Call	Bond Future	1	800,000	0.10	Member	Buy
11:52:17	R209	On 06/11/2014	8.50	Call	Bond Future	1	700,000	0.08	Member	Buy
11:52:17	R209	On 06/11/2014	8.50	Call	Bond Future	1	800,000	0.10	Client	Buy
11:52:17	R209	On 06/11/2014	8.50	Call	Bond Future	1	800,000	0.00	Member	Sell
11:52:17	R209	On 06/11/2014	8.50	Call	Bond Future	1	4,500,000	0.54	Member	Buy
11:52:17	R209	On 06/11/2014	8.50	Call	Bond Future	1	400,000	0.05	Member	Buy
11:52:17	R209	On 06/11/2014	8.50	Call	Bond Future	1	700,000	0.08	Client	Buy
11:52:17	R209	On 06/11/2014	8.50	Call	Bond Future	1	4,500,000	0.00	Member	Sell
11:52:17	R209	On 06/11/2014	8.50	Call	Bond Future	1	400,000	0.00	Member	Sell
11:52:18	R209	On 06/11/2014	8.50	Call	Bond Future	1	9,100,000	1.10	Client	Buy
11:52:18	R209	On 06/11/2014	8.50	Call	Bond Future	1	2,600,000	0.00	Member	Sell
11:52:18	R209	On 06/11/2014	8.50	Call	Bond Future	1	3,300,000	0.40	Client	Buy
11:52:18	R209	On 06/11/2014	8.50	Call	Bond Future	1	9,100,000	0.00	Member	Sell
11:52:18	R209	On 06/11/2014	8.50	Call	Bond Future	1	2,600,000	0.31	Client	Buy
11:52:18	R209	On 06/11/2014	8.50	Call	Bond Future	1	2,600,000	0.31	Member	Buy
11:52:18	R209	On 06/11/2014	8.50	Call	Bond Future	1	3,300,000	0.40	Member	Buy
11:52:18	R209	On 06/11/2014	8.50	Call	Bond Future	1	3,300,000	0.00	Member	Sell
11:52:31	R209	On 06/11/2014	9.50	Put	Bond Future	1	21,400,000	3.33	Client	Buy
11:52:31	R209	On 06/11/2014	9.50	Put	Bond Future	1	9,100,000	0.00	Member	Sell
11:56:20	R209	On 06/11/2014	9.50	Put	Bond Future	1	3,300,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
11:56:20	R209	On 06/11/2014	9.50	Put	Bond Future	1	700,000	0.11 Member	Buy
11:56:20	R209	On 06/11/2014	9.50	Put	Bond Future	1	9,100,000	1.42 Member	Buy
11:56:20	R209	On 06/11/2014	9.50	Put	Bond Future	1	4,500,000	0.70 Member	Buy
11:56:20	R209	On 06/11/2014	9.50	Put	Bond Future	1	2,600,000	0.00 Member	Sell
11:56:20	R209	On 06/11/2014	9.50	Put	Bond Future	1	3,300,000	0.51 Member	Buy
11:56:20	R209	On 06/11/2014	9.50	Put	Bond Future	1	2,600,000	0.40 Member	Buy
11:56:20	R209	On 06/11/2014	9.50	Put	Bond Future	1	800,000	0.00 Client	Sell
11:56:20	R209	On 06/11/2014	9.50	Put	Bond Future	1	700,000	0.00 Client	Sell
11:56:20	R209	On 06/11/2014	9.50	Put	Bond Future	1	9,100,000	0.00 Client	Sell
11:56:20	R209	On 06/11/2014	9.50	Put	Bond Future	1	2,600,000	0.00 Client	Sell
11:56:20	R209	On 06/11/2014	9.50	Put	Bond Future	1	4,500,000	0.00 Client	Sell
11:56:20	R209	On 06/11/2014	9.50	Put	Bond Future	1	3,300,000	0.00 Member	Sell
11:56:20	R209	On 06/11/2014	9.50	Put	Bond Future	1	400,000	0.06 Member	Buy
11:56:20	R209	On 06/11/2014	9.50	Put	Bond Future	1	800,000	0.00 Member	Sell
11:56:20	R209	On 06/11/2014	9.50	Put	Bond Future	1	800,000	0.12 Member	Buy
11:56:20	R209	On 06/11/2014	9.50	Put	Bond Future	1	700,000	0.00 Member	Sell
11:56:20	R209	On 06/11/2014	9.50	Put	Bond Future	1	400,000	0.00 Client	Sell
11:56:20	R209	On 06/11/2014	9.50	Put	Bond Future	1	4,500,000	0.00 Member	Sell
11:56:20	R209	On 06/11/2014	9.50	Put	Bond Future	1	400,000	0.00 Member	Sell
11:56:25	R209	On 05/02/2015	9.00	Put	Bond Future	1	9,000,000	0.00 Client	Sell
11:56:25	R209	On 05/02/2015	9.00	Put	Bond Future	1	9,000,000	2.01 Member	Buy
12:01:11	R209	On 05/02/2015	9.00	Put	Bond Future	1	9,000,000	0.00 Member	Sell
12:01:11	R209	On 05/02/2015	9.00	Put	Bond Future	1	9,000,000	2.01 Client	Buy
Total for R209 Bond Future						48	207,200,000	15.86	
Grand Total for all Instruments						58	365,200,000	87,532.15	