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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/06/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
15:18:49	I2038	On 07/08/2014			Bond Future	1	15,000,000	18,316.80	Client	Buy
15:18:49	I2038	On 07/08/2014			Bond Future	1	15,000,000	0.00	Member	Sell
Total for I2038 Bond Future						2	30,000,000	18,316.80		
8:37:05	R186	On 05/02/2015	9.00	Put	Bond Future	1	9,000,000	0.00	Member	Sell
8:37:05	R186	On 05/02/2015	9.00	Put	Bond Future	1	9,000,000	2.01	Client	Buy
8:38:38	R186	On 05/02/2015	9.00	Put	Bond Future	1	9,000,000	0.00	Client	Sell
8:38:38	R186	On 05/02/2015	9.00	Put	Bond Future	1	9,000,000	2.01	Member	Buy
Total for R186 Bond Future						4	36,000,000	4.03		
8:19:21	R2023	On 07/08/2014			Bond Future	1	100,000,000	100,911.17	Member	Buy
8:19:21	R2023	On 07/08/2014			Bond Future	1	100,000,000	0.00	Member	Sell
15:41:33	R2023	On 07/08/2014			Bond Future	1	100,000,000	100,911.17	Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
15:41:33	R2023	On 07/08/2014			Bond Future	1	100,000,000	0.00 Member	Sell
Total for R2023 Bond Future						4	400,000,000	201,822.34	
12:24:41	R204	On 07/08/2014			Bond Future	1	800,000	820.61 Client	Buy
12:24:41	R204	On 07/08/2014			Bond Future	1	800,000	0.00 Member	Sell
Total for R204 Bond Future						2	1,600,000	820.61	
8:35:16	R209	On 05/02/2015	9.00	Put	Bond Future	1	9,000,000	0.00 Client	Sell
8:35:16	R209	On 05/02/2015	9.00	Put	Bond Future	1	9,000,000	2.01 Member	Buy
8:36:58	R209	On 05/02/2015	9.00	Put	Bond Future	1	9,000,000	2.01 Client	Buy
8:36:58	R209	On 05/02/2015	9.00	Put	Bond Future	1	9,000,000	0.00 Member	Sell
Total for R209 Bond Future						4	36,000,000	4.03	
Grand Total for all Instruments						16	503,600,000	220,967.81	