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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/11/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
14:20:05	R186	On 05/02/2015		Bond Future	1	20,000,000	0.00	Member	Sell
14:20:05	R186	On 05/02/2015		Bond Future	1	20,000,000	23,864.68	Member	Buy
14:25:15	R186	On 05/02/2015		Bond Future	1	20,000,000	23,865.29	Client	Buy
14:25:15	R186	On 05/02/2015		Bond Future	1	20,000,000	0.00	Member	Sell
Total for R186 Bond Future					4	80,000,000	47,729.97		
12:25:02	R202	On 05/02/2015		Bond Future	1	2,500,000	5,896.25	Member	Buy
12:25:02	R202	On 05/02/2015		Bond Future	1	2,500,000	0.00	Client	Sell
Total for R202 Bond Future					2	5,000,000	5,896.25		
12:25:02	R212	On 05/02/2015		Bond Future	1	3,300,000	4,552.62	Member	Buy
12:25:02	R212	On 05/02/2015		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
	Total for R212 Bond Future				2	6,600,000	4,552.62	
	Grand Total for all Instruments				8	91,600,000	58,178.83	