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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/01/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
17:04:45	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00	Member	Sell
17:04:45	R186	On 05/02/2015		Bond Future	1	20,000,000	25,174.61	Member	Buy
17:15:18	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00	Member	Sell
17:15:18	R186	On 05/02/2015		Bond Future	1	7,500,000	0.00	Member	Sell
17:15:18	R186	On 05/02/2015		Bond Future	1	2,500,000	0.00	Member	Sell
17:15:18	R186	On 05/02/2015		Bond Future	1	5,000,000	6,293.65	Member	Buy
17:15:18	R186	On 05/02/2015		Bond Future	1	7,500,000	9,440.48	Member	Buy
17:15:18	R186	On 05/02/2015		Bond Future	1	7,500,000	0.00	Client	Sell
17:15:18	R186	On 05/02/2015		Bond Future	1	2,500,000	3,146.83	Member	Buy
17:15:18	R186	On 05/02/2015		Bond Future	1	5,000,000	0.00	Client	Sell
17:15:18	R186	On 05/02/2015		Bond Future	1	2,500,000	0.00	Client	Sell
17:15:19	R186	On 05/02/2015		Bond Future	1	5,000,000	6,293.65	Member	Buy
17:15:19	R186	On 05/02/2015		Bond Future	1	5,000,000	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 R186 Bond Future				13	80,000,000	50,349.22	
	Grand Total for all Instruments				13	80,000,000	50,349.22	