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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/07/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
14:37:02	IGOV	On 06/11/2014		Index Future	1	70,000	0.00 Client	Sell
14:37:02	IGOV	On 07/08/2014		Index Future	1	70,000	15,270.01 Client	Buy
14:37:02	IGOV	On 07/08/2014		Index Future	1	70,000	0.00 Client	Sell
14:37:02	IGOV	On 06/11/2014		Index Future	1	70,000	15,514.03 Client	Buy
Total for IGOV Index Future					4	280,000	30,784.04	
18:01:26	JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	1	54,500,000	0.00 Member	Sell
18:01:26	JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	1	54,500,000	0.00 Member	Sell
18:01:26	JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	1	54,500,000	12,830.25 Member	Buy
18:01:26	JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	1	54,500,000	0.00 Member	Sell
18:01:26	JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	1	54,500,000	12,830.25 Member	Buy
18:01:26	JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	1	54,500,000	12,830.25 Client	Buy
18:01:26	JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	1	80,000,000	0.00 Client	Sell
18:01:26	JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	1	109,000,000	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
18:01:26	JIBAR FUTURE	On 16/07/2014			Jibar Tradeable Future	1	54,500,000	12,830.25 Member	Buy
18:01:26	JIBAR FUTURE	On 16/07/2014			Jibar Tradeable Future	1	54,500,000	12,830.25 Member	Buy
18:01:26	JIBAR FUTURE	On 16/07/2014			Jibar Tradeable Future	1	80,000,000	18,833.40 Member	Buy
18:01:26	JIBAR FUTURE	On 16/07/2014			Jibar Tradeable Future	1	25,500,000	0.00 Member	Sell
18:01:26	JIBAR FUTURE	On 16/07/2014			Jibar Tradeable Future	1	25,500,000	6,003.15 Client	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						13	756,000,000	88,987.82	
10:00:54	R186	On 07/08/2014			Bond Future	1	3,200,000	3,777.39 Client	Buy
10:00:54	R186	On 07/08/2014			Bond Future	1	3,200,000	0.00 Client	Sell
17:07:18	R186	On 06/11/2014			Bond Future	1	3,300,000	0.00 Member	Sell
17:07:18	R186	On 06/11/2014			Bond Future	1	10,000,000	12,067.70 Member	Buy
17:17:44	R186	On 06/11/2014			Bond Future	1	6,700,000	0.00 Member	Sell
17:17:44	R186	On 06/11/2014			Bond Future	1	3,300,000	3,982.34 Member	Buy
17:17:44	R186	On 06/11/2014			Bond Future	1	6,700,000	8,085.36 Member	Buy
17:17:44	R186	On 06/11/2014			Bond Future	1	6,700,000	0.00 Client	Sell
17:17:44	R186	On 06/11/2014			Bond Future	1	3,300,000	0.00 Client	Sell
17:18:36	R186	On 07/08/2014			Bond Future	1	40,000,000	0.00 Member	Sell
17:18:36	R186	On 07/08/2014			Bond Future	1	40,000,000	47,435.16 Member	Buy
Total for R186 Bond Future						11	126,400,000	75,347.94	
8:50:01	R2023	On 07/08/2014			Bond Future	1	100,000,000	101,398.53 Member	Buy
8:50:01	R2023	On 07/08/2014			Bond Future	1	100,000,000	0.00 Member	Sell
14:18:32	R2023	On 07/08/2014			Bond Future	1	100,000,000	101,398.53 Client	Buy
14:18:32	R2023	On 07/08/2014			Bond Future	1	100,000,000	0.00 Member	Sell
Total for R2023 Bond Future						4	400,000,000	202,797.06	
10:34:55	R2048	On 06/11/2014			Bond Future	1	1,000,000	983.39 Member	Buy
10:34:55	R2048	On 06/11/2014			Bond Future	1	1,000,000	0.00 Member	Sell
10:48:25	R2048	On 06/11/2014			Bond Future	1	1,000,000	0.00 Member	Sell
10:48:25	R2048	On 06/11/2014			Bond Future	1	1,000,000	983.39 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
	Total for R2048 Bond Future				4	4,000,000	1,966.77	
	Grand Total for all Instruments				36	1,286,680,000	399,883.63	