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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/05/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
18:01:42	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	100,000,000	23,552.50 Member	Buy
18:01:42	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	100,000,000	23,552.50 Member	Buy
18:01:42	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	200,000,000	0.00 Member	Sell
18:01:42	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	200,000,000	0.00 Member	Sell
18:01:42	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	100,000,000	23,552.50 Member	Buy
18:01:42	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	100,000,000	23,552.50 Member	Buy
18:01:42	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	200,000,000	47,105.00 Member	Buy
18:01:43	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	100,000,000	23,552.50 Member	Buy
18:01:43	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
18:01:43	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
18:01:43	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	200,000,000	47,105.00 Client	Buy
18:01:43	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	200,000,000	0.00 Client	Sell
18:01:43	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	200,000,000	0.00 Member	Sell
18:01:43	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	400,000,000	94,210.00 Member	Buy
18:01:43	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
18:01:43	JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	1	200,000,000	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
Total for JIBAR FUTURE Jibar Tradeable Future					16	2,600,000,000	306,182.50	
8:33:31	R186	On 07/08/2014		Bond Future	1	25,000,000	0.00 Member	Sell
8:33:31	R186	On 07/08/2014		Bond Future	1	25,000,000	29,644.58 Member	Buy
13:38:33	R186	On 07/08/2014		Bond Future	1	1,000,000	0.00 Member	Sell
13:38:33	R186	On 07/08/2014		Bond Future	1	1,000,000	1,189.58 Client	Buy
14:42:16	R186	On 07/08/2014		Bond Future	1	5,000,000	5,926.09 Member	Buy
14:42:16	R186	On 07/08/2014		Bond Future	1	5,000,000	0.00 Member	Sell
15:58:45	R186	On 07/08/2014		Bond Future	1	400,000	0.00 Client	Sell
15:58:45	R186	On 07/08/2014		Bond Future	1	7,700,000	0.00 Client	Sell
15:58:45	R186	On 07/08/2014		Bond Future	1	1,500,000	0.00 Client	Sell
15:58:45	R186	On 07/08/2014		Bond Future	1	400,000	474.99 Member	Buy
15:58:45	R186	On 07/08/2014		Bond Future	1	1,500,000	1,781.20 Member	Buy
15:58:45	R186	On 07/08/2014		Bond Future	1	7,700,000	9,143.49 Member	Buy
15:58:45	R186	On 07/08/2014		Bond Future	1	7,700,000	0.00 Client	Sell
15:58:45	R186	On 07/08/2014		Bond Future	1	800,000	0.00 Client	Sell
15:58:45	R186	On 07/08/2014		Bond Future	1	400,000	0.00 Client	Sell
15:58:45	R186	On 07/08/2014		Bond Future	1	7,700,000	9,143.49 Member	Buy
15:58:45	R186	On 07/08/2014		Bond Future	1	400,000	474.99 Member	Buy
15:58:45	R186	On 07/08/2014		Bond Future	1	800,000	949.97 Member	Buy
17:00:47	R186	On 07/08/2014		Bond Future	1	5,000,000	0.00 Member	Sell
17:00:47	R186	On 07/08/2014		Bond Future	1	5,000,000	5,928.92 Member	Buy
Total for R186 Bond Future					20	109,000,000	64,657.28	
Grand Total for all Instruments					36	2,709,000,000	370,839.78	