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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/10/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
15:47:22	ALBI	On 06/11/2014		Index Future	1	100,000	46,620.90	Member	Buy
15:47:22	ALBI	On 06/11/2014		Index Future	1	100,000	0.00	Member	Sell
15:52:04	ALBI	On 06/11/2014		Index Future	1	100,000	46,646.70	Client	Buy
15:52:04	ALBI	On 06/11/2014		Index Future	1	100,000	0.00	Member	Sell
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>400,000</b>	<b>93,267.60</b>		
12:51:47	GOVI	On 06/11/2014		GOVI	1	30,000	0.00	Client	Sell
12:51:47	GOVI	On 06/11/2014		GOVI	1	30,000	13,923.54	Member	Buy
13:31:29	GOVI	On 06/11/2014		GOVI	1	30,000	13,923.54	Client	Buy
13:31:29	GOVI	On 06/11/2014		GOVI	1	30,000	0.00	Member	Sell
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>120,000</b>	<b>27,847.08</b>		
17:20:39	R202	On 06/11/2014		Bond Future	1	100,000,000	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
17:20:39	R202	On 06/11/2014			Bond Future	1	100,000,000	134,393.00 Client	Buy
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>200,000,000</b>	<b>134,393.00</b>	
11:25:56	R2048	On 06/11/2014			Bond Future	1	10,000,000	0.00 Member	Sell
11:25:56	R2048	On 06/11/2014			Bond Future	1	10,000,000	9,945.35 Member	Buy
11:29:01	R2048	On 06/11/2014			Bond Future	1	10,000,000	0.00 Member	Sell
11:29:01	R2048	On 06/11/2014			Bond Future	1	10,000,000	9,945.35 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>40,000,000</b>	<b>19,890.71</b>	
<b>Grand Total for all Instruments</b>						<b>14</b>	<b>240,520,000</b>	<b>275,398.39</b>	