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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/09/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
10:01:38	ALBI	On 06/11/2014		Index Future	1	70,000	0.00	Client	Sell
10:01:38	ALBI	On 06/11/2014		Index Future	1	60,000	28,188.96	Member	Buy
11:24:13	ALBI	On 06/11/2014		Index Future	1	10,000	4,698.16	Member	Buy
11:24:13	ALBI	On 06/11/2014		Index Future	1	60,000	0.00	Member	Sell
11:24:13	ALBI	On 06/11/2014		Index Future	1	10,000	4,698.16	Client	Buy
11:24:13	ALBI	On 06/11/2014		Index Future	1	10,000	0.00	Member	Sell
11:24:13	ALBI	On 06/11/2014		Index Future	1	60,000	28,188.96	Client	Buy
<b>Total for ALBI Index Future</b>					<b>7</b>	<b>280,000</b>	<b>65,774.24</b>		
12:52:47	GOVI	On 06/11/2014		GOVI	1	20,000	0.00	Client	Sell
12:52:47	GOVI	On 06/11/2014		GOVI	1	20,000	9,374.64	Member	Buy
13:09:28	GOVI	On 06/11/2014		GOVI	1	20,000	9,374.70	Client	Buy
13:09:28	GOVI	On 06/11/2014		GOVI	1	20,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>80,000</b>	<b>18,749.34</b>		
9:02:33	R186	On 06/11/2014		Bond Future	1	25,000,000	0.00	Client	Sell
9:02:33	R186	On 06/11/2014		Bond Future	1	25,000,000	30,698.36	Member	Buy
9:08:20	R186	On 06/11/2014		Bond Future	1	3,500,000	0.00	Member	Sell
9:08:20	R186	On 06/11/2014		Bond Future	1	1,000,000	1,217.89	Member	Buy
9:09:45	R186	On 06/11/2014		Bond Future	1	500,000	608.94	Member	Buy
9:09:45	R186	On 06/11/2014		Bond Future	1	1,000,000	1,217.89	Client	Buy
9:09:45	R186	On 06/11/2014		Bond Future	1	500,000	0.00	Member	Sell
9:09:45	R186	On 06/11/2014		Bond Future	1	1,000,000	1,217.89	Member	Buy
9:09:45	R186	On 06/11/2014		Bond Future	1	1,000,000	1,217.89	Client	Buy
9:09:45	R186	On 06/11/2014		Bond Future	1	1,000,000	0.00	Member	Sell
9:09:45	R186	On 06/11/2014		Bond Future	1	1,000,000	1,217.89	Client	Buy
9:09:45	R186	On 06/11/2014		Bond Future	1	1,000,000	0.00	Member	Sell
9:09:45	R186	On 06/11/2014		Bond Future	1	1,000,000	0.00	Member	Sell
9:09:45	R186	On 06/11/2014		Bond Future	1	1,000,000	1,217.89	Member	Buy
9:09:45	R186	On 06/11/2014		Bond Future	1	500,000	608.94	Client	Buy
9:14:16	R186	On 06/11/2014		Bond Future	1	1,500,000	0.00	Member	Sell
9:14:16	R186	On 06/11/2014		Bond Future	1	500,000	608.31	Member	Buy
9:14:41	R186	On 06/11/2014		Bond Future	1	1,000,000	1,216.61	Member	Buy
9:14:41	R186	On 06/11/2014		Bond Future	1	1,000,000	1,216.61	Client	Buy
9:14:41	R186	On 06/11/2014		Bond Future	1	1,000,000	0.00	Member	Sell
9:14:41	R186	On 06/11/2014		Bond Future	1	500,000	608.31	Client	Buy
9:14:41	R186	On 06/11/2014		Bond Future	1	500,000	0.00	Member	Sell
<b>Total for R186 Bond Future</b>					<b>22</b>	<b>70,000,000</b>	<b>42,873.39</b>		
<b>Grand Total for all Instruments</b>					<b>33</b>	<b>70,360,000</b>	<b>127,396.97</b>		