



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/05/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
12:29:32	ALBI	On 07/08/2014		Index Future	1	240,000	108,638.40	Client	Buy
12:29:32	ALBI	On 07/08/2014		Index Future	1	240,000	0.00	Client	Sell
16:16:40	ALBI	On 07/08/2014		Index Future	1	10,000	4,538.08	Client	Buy
16:16:40	ALBI	On 07/08/2014		Index Future	1	10,000	0.00	Member	Sell
Total for ALBI Index Future					4	500,000	113,176.48		
12:43:11	R186	On 07/08/2014		Bond Future	1	12,400,000	0.00	Member	Sell
12:43:11	R186	On 07/08/2014		Bond Future	1	12,400,000	14,679.57	Client	Buy
14:37:16	R186	On 07/08/2014		Bond Future	1	10,000,000	0.00	Member	Sell
14:39:07	R186	On 07/08/2014		Bond Future	1	10,000,000	11,875.33	Member	Buy
Total for R186 Bond Future					4	44,800,000	26,554.90		
16:16:19	R2023	On 07/08/2014		Bond Future	1	20,900,000	21,114.70	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)	Type	Buy/ Sell
16:16:19	R2023	On 07/08/2014			Bond Future	1	20,900,000	0.00	Member	Sell
16:22:48	R2023	On 07/08/2014			Bond Future	1	20,900,000	21,114.70	Member	Buy
16:22:48	R2023	On 07/08/2014			Bond Future	1	20,900,000	0.00	Client	Sell
Total for R2023 Bond Future						4	83,600,000	42,229.39		
12:43:11	R209	On 07/08/2014			Bond Future	1	61,700,000	0.00	Member	Sell
12:43:11	R209	On 07/08/2014			Bond Future	1	61,700,000	46,942.14	Client	Buy
Total for R209 Bond Future						2	123,400,000	46,942.14		
12:06:10	R213	On 07/08/2014			Bond Future	1	200,000	173.78	Client	Buy
12:06:10	R213	On 07/08/2014			Bond Future	1	200,000	0.00	Member	Sell
Total for R213 Bond Future						2	400,000	173.78		
Grand Total for all Instruments						16	252,700,000	229,076.69		