



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 19/05/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
16:03:07	ALBI	On 07/08/2014		Index Future	1	30,000	13,768.05	Member	Buy
16:03:07	ALBI	On 07/08/2014		Index Future	1	60,000	0.00	Member	Sell
16:53:45	ALBI	On 07/08/2014		Index Future	1	30,000	0.00	Member	Sell
16:53:45	ALBI	On 07/08/2014		Index Future	1	30,000	13,768.05	Client	Buy
16:53:45	ALBI	On 07/08/2014		Index Future	1	30,000	13,768.05	Member	Buy
16:53:45	ALBI	On 07/08/2014		Index Future	1	30,000	0.00	Member	Sell
16:53:45	ALBI	On 07/08/2014		Index Future	1	30,000	13,768.05	Client	Buy
Total for ALBI Index Future					7	240,000	55,072.20		
9:38:25	GOVI	On 07/08/2014		GOVI	1	30,000	0.00	Client	Sell
9:38:25	GOVI	On 07/08/2014		GOVI	1	30,000	13,733.25	Member	Buy
9:56:00	GOVI	On 07/08/2014		GOVI	1	30,000	0.00	Member	Sell
9:56:00	GOVI	On 07/08/2014		GOVI	1	30,000	13,733.25	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 GOVI GOVI						4	120,000	27,466.50	
0:00:00	JIBAR FUTURE	On 16/07/2014			Jibar Tradeable Future	1	54,500,000	12,814.31 Member	Buy
0:00:00	JIBAR FUTURE	On 21/05/2014			Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
0:00:00	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	200,000,000	0.00 Member	Sell
0:00:00	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	185,000,000	43,114.25 Member	Buy
0:00:00	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	200,000,000	46,525.00 Member	Buy
0:00:00	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	200,000,000	0.00 Member	Sell
0:00:00	JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	1	200,000,000	47,040.00 Member	Buy
0:00:00	JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	1	185,000,000	0.00 Member	Sell
0:00:00	JIBAR FUTURE	On 16/07/2014			Jibar Tradeable Future	1	54,500,000	0.00 Member	Sell
0:00:00	JIBAR FUTURE	On 21/05/2014			Jibar Tradeable Future	1	100,000,000	23,545.00 Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						10	1,479,000,000	173,038.56	
10:49:02	R186	On 07/08/2014			Bond Future	1	10,000,000	0.00 Member	Sell
10:49:02	R186	On 07/08/2014			Bond Future	1	10,000,000	11,912.56 Member	Buy
10:58:35	R186	On 07/08/2014			Bond Future	1	10,000,000	11,912.81 Client	Buy
10:58:35	R186	On 07/08/2014			Bond Future	1	10,000,000	0.00 Member	Sell
16:30:40	R186	On 07/08/2014			Bond Future	1	25,000,000	0.00 Member	Sell
16:30:40	R186	On 07/08/2014			Bond Future	1	25,000,000	29,908.48 Member	Buy
17:03:16	R186	On 07/08/2014			Bond Future	1	25,000,000	0.00 Client	Sell
17:03:16	R186	On 07/08/2014			Bond Future	1	25,000,000	29,908.48 Member	Buy
Total for R186 Bond Future						8	140,000,000	83,642.32	
Grand Total for all Instruments						29	1,619,360,000	339,219.58	