



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 27/06/2014

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
17:07:46	AL7T	On 07/08/2014		Index Future	1	10,000	5,000.81 Client	Buy
17:07:46	AL7T	On 06/11/2014		Index Future	1	10,000	0.00 Client	Sell
17:07:46	AL7T	On 06/11/2014		Index Future	1	10,000	5,079.28 Client	Buy
17:07:46	AL7T	On 07/08/2014		Index Future	1	10,000	0.00 Client	Sell
Total for AL7T Index Future					4	40,000	10,080.09	
17:08:52	ALBI	On 06/11/2014		Index Future	1	480,000	0.00 Client	Sell
17:08:52	ALBI	On 07/08/2014		Index Future	1	480,000	218,351.04 Client	Buy
17:08:52	ALBI	On 07/08/2014		Index Future	1	10,000	0.00 Member	Sell
17:08:52	ALBI	On 06/11/2014		Index Future	1	20,000	9,240.72 Member	Buy
17:09:49	ALBI	On 06/11/2014		Index Future	1	40,000	18,481.44 Client	Buy
17:09:49	ALBI	On 07/08/2014		Index Future	1	40,000	0.00 Client	Sell
17:09:49	ALBI	On 07/08/2014		Index Future	1	10,000	4,548.98 Member	Buy
17:09:49	ALBI	On 06/11/2014		Index Future	1	10,000	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
17:18:58	ALBI	On 07/08/2014			Index Future	1	10,000	4,548.98	Member	Buy
17:18:58	ALBI	On 07/08/2014			Index Future	1	10,000	0.00	Member	Sell
17:18:58	ALBI	On 07/08/2014			Index Future	1	10,000	4,548.98	Member	Buy
17:18:58	ALBI	On 07/08/2014			Index Future	1	10,000	4,548.98	Member	Buy
17:18:58	ALBI	On 07/08/2014			Index Future	1	10,000	0.00	Member	Sell
17:18:58	ALBI	On 07/08/2014			Index Future	1	10,000	4,548.98	Client	Buy
17:18:58	ALBI	On 07/08/2014			Index Future	1	10,000	0.00	Member	Sell
17:18:58	ALBI	On 07/08/2014			Index Future	1	10,000	4,548.98	Client	Buy
17:18:58	ALBI	On 07/08/2014			Index Future	1	10,000	4,548.98	Client	Buy
17:18:58	ALBI	On 07/08/2014			Index Future	1	10,000	4,548.98	Client	Buy
17:18:58	ALBI	On 07/08/2014			Index Future	1	10,000	0.00	Member	Sell
17:19:30	ALBI	On 06/11/2014			Index Future	1	10,000	0.00	Client	Sell
17:19:30	ALBI	On 06/11/2014			Index Future	1	10,000	0.00	Client	Sell
17:19:30	ALBI	On 06/11/2014			Index Future	1	10,000	0.00	Member	Sell
17:19:30	ALBI	On 06/11/2014			Index Future	1	10,000	0.00	Member	Sell
17:19:30	ALBI	On 06/11/2014			Index Future	1	10,000	4,620.36	Member	Buy
17:19:30	ALBI	On 06/11/2014			Index Future	1	10,000	0.00	Member	Sell
17:19:30	ALBI	On 06/11/2014			Index Future	1	10,000	4,620.36	Member	Buy
17:19:30	ALBI	On 06/11/2014			Index Future	1	10,000	0.00	Client	Sell
17:19:30	ALBI	On 06/11/2014			Index Future	1	10,000	4,620.36	Member	Buy
17:19:30	ALBI	On 06/11/2014			Index Future	1	10,000	4,620.36	Member	Buy
17:19:30	ALBI	On 06/11/2014			Index Future	1	10,000	0.00	Client	Sell
17:23:19	ALBI	On 07/08/2014			Index Future	1	10,000	0.00	Client	Sell
17:23:19	ALBI	On 07/08/2014			Index Future	1	50,000	22,744.90	Member	Buy
17:23:19	ALBI	On 07/08/2014			Index Future	1	20,000	0.00	Member	Sell
17:23:19	ALBI	On 07/08/2014			Index Future	1	70,000	0.00	Member	Sell
17:23:19	ALBI	On 07/08/2014			Index Future	1	110,000	0.00	Member	Sell
17:23:19	ALBI	On 07/08/2014			Index Future	1	20,000	0.00	Member	Sell
17:23:19	ALBI	On 07/08/2014			Index Future	1	30,000	0.00	Member	Sell
17:23:19	ALBI	On 07/08/2014			Index Future	1	20,000	0.00	Member	Sell
17:23:19	ALBI	On 07/08/2014			Index Future	1	50,000	0.00	Member	Sell
17:23:19	ALBI	On 07/08/2014			Index Future	1	130,000	59,136.74	Member	Buy
17:23:19	ALBI	On 07/08/2014			Index Future	1	20,000	9,097.96	Member	Buy
17:23:19	ALBI	On 07/08/2014			Index Future	1	20,000	9,097.96	Member	Buy
17:23:19	ALBI	On 07/08/2014			Index Future	1	20,000	0.00	Member	Sell
17:23:19	ALBI	On 07/08/2014			Index Future	1	130,000	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
17:23:19	ALBI	On 07/08/2014			Index Future	1	30,000	0.00	Client	Sell
17:23:19	ALBI	On 07/08/2014			Index Future	1	20,000	0.00	Client	Sell
17:23:19	ALBI	On 07/08/2014			Index Future	1	20,000	9,097.96	Member	Buy
17:23:19	ALBI	On 07/08/2014			Index Future	1	110,000	50,038.78	Member	Buy
17:23:19	ALBI	On 07/08/2014			Index Future	1	20,000	9,097.96	Member	Buy
17:23:19	ALBI	On 07/08/2014			Index Future	1	30,000	13,646.94	Member	Buy
17:23:19	ALBI	On 07/08/2014			Index Future	1	70,000	31,842.86	Member	Buy
17:23:19	ALBI	On 07/08/2014			Index Future	1	10,000	4,548.98	Member	Buy
17:23:19	ALBI	On 07/08/2014			Index Future	1	20,000	0.00	Client	Sell
17:23:19	ALBI	On 07/08/2014			Index Future	1	110,000	0.00	Client	Sell
17:23:19	ALBI	On 07/08/2014			Index Future	1	50,000	0.00	Client	Sell
17:23:19	ALBI	On 07/08/2014			Index Future	1	130,000	0.00	Client	Sell
17:23:19	ALBI	On 07/08/2014			Index Future	1	20,000	0.00	Client	Sell
17:23:19	ALBI	On 07/08/2014			Index Future	1	70,000	0.00	Client	Sell
17:23:19	ALBI	On 07/08/2014			Index Future	1	20,000	0.00	Client	Sell
17:28:24	ALBI	On 06/11/2014			Index Future	1	130,000	60,064.68	Client	Buy
17:28:24	ALBI	On 06/11/2014			Index Future	1	70,000	32,342.52	Client	Buy
17:28:24	ALBI	On 06/11/2014			Index Future	1	110,000	0.00	Member	Sell
17:28:24	ALBI	On 06/11/2014			Index Future	1	30,000	13,861.08	Client	Buy
17:28:24	ALBI	On 06/11/2014			Index Future	1	110,000	50,823.96	Client	Buy
17:28:24	ALBI	On 06/11/2014			Index Future	1	20,000	9,240.72	Client	Buy
17:28:24	ALBI	On 06/11/2014			Index Future	1	30,000	0.00	Member	Sell
17:28:24	ALBI	On 06/11/2014			Index Future	1	20,000	9,240.72	Member	Buy
17:28:24	ALBI	On 06/11/2014			Index Future	1	10,000	4,620.36	Member	Buy
17:28:24	ALBI	On 06/11/2014			Index Future	1	20,000	0.00	Member	Sell
17:28:24	ALBI	On 06/11/2014			Index Future	1	130,000	0.00	Member	Sell
17:28:24	ALBI	On 06/11/2014			Index Future	1	40,000	0.00	Member	Sell
17:28:24	ALBI	On 06/11/2014			Index Future	1	40,000	18,481.44	Member	Buy
17:28:24	ALBI	On 06/11/2014			Index Future	1	20,000	9,240.72	Client	Buy
17:28:24	ALBI	On 06/11/2014			Index Future	1	10,000	0.00	Member	Sell
17:28:24	ALBI	On 06/11/2014			Index Future	1	70,000	0.00	Member	Sell
17:28:24	ALBI	On 06/11/2014			Index Future	1	20,000	0.00	Member	Sell
17:28:24	ALBI	On 06/11/2014			Index Future	1	10,000	4,620.36	Client	Buy
17:28:24	ALBI	On 06/11/2014			Index Future	1	20,000	0.00	Member	Sell
17:28:24	ALBI	On 06/11/2014			Index Future	1	130,000	60,064.68	Member	Buy
17:28:24	ALBI	On 06/11/2014			Index Future	1	70,000	32,342.52	Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/Sell
17:28:24	ALBI	On 06/11/2014			Index Future	1	20,000	9,240.72	Member	Buy
17:28:24	ALBI	On 06/11/2014			Index Future	1	20,000	9,240.72	Member	Buy
17:28:24	ALBI	On 06/11/2014			Index Future	1	30,000	13,861.08	Member	Buy
17:28:24	ALBI	On 06/11/2014			Index Future	1	110,000	50,823.96	Member	Buy
17:28:24	ALBI	On 06/11/2014			Index Future	1	40,000	18,481.44	Client	Buy
17:28:24	ALBI	On 06/11/2014			Index Future	1	20,000	9,240.72	Client	Buy
17:28:25	ALBI	On 06/11/2014			Index Future	1	20,000	9,240.72	Client	Buy
17:28:25	ALBI	On 06/11/2014			Index Future	1	10,000	4,620.36	Member	Buy
17:28:25	ALBI	On 06/11/2014			Index Future	1	10,000	4,620.36	Client	Buy
17:28:25	ALBI	On 06/11/2014			Index Future	1	20,000	0.00	Member	Sell
17:28:25	ALBI	On 06/11/2014			Index Future	1	10,000	0.00	Member	Sell
Total for ALBI Index Future						91	4,160,000	953,611.36		
15:44:19	GOVI	On 07/08/2014			GOVI	1	20,000	0.00	Client	Sell
15:44:19	GOVI	On 07/08/2014			GOVI	1	20,000	9,045.46	Member	Buy
Total for GOVI GOVI						2	40,000	9,045.46		
12:22:34	I2046	On 07/08/2014			Bond Future	1	13,000,000	15,852.20	Client	Buy
12:22:34	I2046	On 07/08/2014			Bond Future	1	13,000,000	0.00	Member	Sell
Total for I2046 Bond Future						2	26,000,000	15,852.20		
17:06:13	IGOV	On 07/08/2014			Index Future	1	5,530,000	1,203,322.47	Client	Buy
17:06:13	IGOV	On 06/11/2014			Index Future	1	5,530,000	0.00	Client	Sell
17:06:13	IGOV	On 06/11/2014			Index Future	1	5,530,000	1,222,434.15	Client	Buy
17:06:13	IGOV	On 07/08/2014			Index Future	1	5,530,000	0.00	Client	Sell
17:34:53	IGOV	On 06/11/2014			Index Future	1	300,000	66,316.50	Client	Buy
17:34:53	IGOV	On 06/11/2014			Index Future	1	300,000	0.00	Client	Sell
17:34:53	IGOV	On 07/08/2014			Index Future	1	300,000	0.00	Client	Sell
17:34:53	IGOV	On 07/08/2014			Index Future	1	300,000	65,279.70	Client	Buy
Total for IGOV Index Future						8	23,320,000	2,557,352.82		

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's)Type	Buy/ Sell
15:31:43	R186	On 06/11/2014			Bond Future	1	2,000,000	2,391.10 Member	Buy
15:31:43	R186	On 06/11/2014			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R186 Bond Future						2	4,000,000	2,391.10	
Grand Total for all Instruments						109	57,560,000	3,548,333.03	