



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 21/08/2014

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value Trade R(000's) Type	Buy/ Sell
15:56:02	ALBI	On 06/11/2014			Index Future	1	80,000	37,327.28 Client	Buy
15:56:02	ALBI	On 06/11/2014			Index Future	1	70,000	0.00 Member	Sell
16:12:38	ALBI	On 06/11/2014			Index Future	1	10,000	0.00 Member	Sell
16:12:38	ALBI	On 06/11/2014			Index Future	1	10,000	4,665.91 Member	Buy
16:12:38	ALBI	On 06/11/2014			Index Future	1	70,000	32,661.37 Member	Buy
16:12:38	ALBI	On 06/11/2014			Index Future	1	10,000	0.00 Client	Sell
16:12:38	ALBI	On 06/11/2014			Index Future	1	70,000	0.00 Client	Sell
Total for ALBI Index Future						7	320,000	74,654.56	
9:24:12	R186	On 06/11/2014	8.45	Put	Bond Future	1	3,600,000	0.00 Client	Sell
9:24:12	R186	On 06/11/2014	8.45	Put	Bond Future	1	3,600,000	0.60 Client	Buy
15:37:59	R186	On 06/11/2014			Bond Future	1	15,300,000	0.00 Member	Sell
15:37:59	R186	On 06/11/2014			Bond Future	1	100,000	121.01 Member	Buy
15:51:06	R186	On 06/11/2014			Bond Future	1	11,800,000	14,279.03 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Premium Value R(000's)	Trade Type	Buy/ Sell
15:51:06	R186	On 06/11/2014			Bond Future	1	11,800,000	0.00	Member	Sell
15:51:06	R186	On 06/11/2014			Bond Future	1	500,000	605.04	Client	Buy
15:51:06	R186	On 06/11/2014			Bond Future	1	100,000	121.01	Client	Buy
15:51:06	R186	On 06/11/2014			Bond Future	1	400,000	484.04	Client	Buy
15:51:06	R186	On 06/11/2014			Bond Future	1	500,000	0.00	Member	Sell
15:51:06	R186	On 06/11/2014			Bond Future	1	100,000	121.01	Client	Buy
15:51:06	R186	On 06/11/2014			Bond Future	1	400,000	484.04	Client	Buy
15:51:06	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
15:51:06	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
15:51:06	R186	On 06/11/2014			Bond Future	1	100,000	0.00	Member	Sell
15:51:06	R186	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
15:51:06	R186	On 06/11/2014			Bond Future	1	100,000	121.01	Client	Buy
15:51:06	R186	On 06/11/2014			Bond Future	1	11,800,000	14,279.03	Client	Buy
15:51:06	R186	On 06/11/2014			Bond Future	1	1,200,000	1,452.11	Member	Buy
15:51:06	R186	On 06/11/2014			Bond Future	1	700,000	847.06	Member	Buy
15:51:06	R186	On 06/11/2014			Bond Future	1	500,000	605.04	Member	Buy
15:51:06	R186	On 06/11/2014			Bond Future	1	1,200,000	0.00	Member	Sell
15:51:06	R186	On 06/11/2014			Bond Future	1	700,000	0.00	Member	Sell
15:51:06	R186	On 06/11/2014			Bond Future	1	700,000	847.06	Client	Buy
15:51:06	R186	On 06/11/2014			Bond Future	1	1,200,000	1,452.11	Client	Buy
15:51:06	R186	On 06/11/2014			Bond Future	1	400,000	0.00	Member	Sell
15:51:06	R186	On 06/11/2014			Bond Future	1	100,000	121.01	Member	Buy
15:51:06	R186	On 06/11/2014			Bond Future	1	100,000	121.01	Member	Buy
15:51:06	R186	On 06/11/2014			Bond Future	1	400,000	484.04	Member	Buy
15:51:06	R186	On 06/11/2014			Bond Future	1	400,000	484.04	Member	Buy
Total for R186 Bond Future						30	68,400,000	37,029.29		
12:02:00	R2023	On 06/11/2014			Bond Future	1	100,000,000	99,549.32	Member	Buy
12:02:00	R2023	On 06/11/2014			Bond Future	1	100,000,000	0.00	Member	Sell
14:03:10	R2023	On 06/11/2014			Bond Future	1	2,000,000	1,990.99	Member	Buy
14:03:10	R2023	On 06/11/2014			Bond Future	1	3,000,000	0.00	Member	Sell
15:48:14	R2023	On 06/11/2014			Bond Future	1	1,000,000	0.00	Member	Sell
15:48:14	R2023	On 06/11/2014			Bond Future	1	1,000,000	995.49	Member	Buy
15:48:14	R2023	On 06/11/2014			Bond Future	1	1,000,000	995.49	Client	Buy
15:48:27	R2023	On 06/11/2014			Bond Future	1	2,000,000	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
15:48:27	R2023	On 06/11/2014			Bond Future	1	2,000,000	1,990.99 Client	Buy
15:48:43	R2023	On 06/11/2014			Bond Future	1	100,000,000	0.00 Member	Sell
15:48:43	R2023	On 06/11/2014			Bond Future	1	100,000,000	99,549.32 Client	Buy
Total for R2023 Bond Future						11	412,000,000	205,071.60	
Grand Total for all Instruments						48	480,720,000	316,755.45	