



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/07/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:36:37	AL37	On 06/08/2015		Index Future	1	20,000	0.00 Member	Sell
17:36:37	AL37	On 06/08/2015		Index Future	1	80,000	0.00 Member	Sell
17:36:37	AL37	On 06/08/2015		Index Future	1	20,000	0.00 Client	Buy
17:36:37	AL37	On 06/08/2015		Index Future	1	10,000	0.00 Member	Sell
17:36:37	AL37	On 06/08/2015		Index Future	1	80,000	0.00 Client	Buy
17:36:37	AL37	On 06/08/2015		Index Future	1	30,000	0.00 Member	Sell
17:36:37	AL37	On 06/08/2015		Index Future	1	20,000	0.00 Client	Buy
17:36:37	AL37	On 06/08/2015		Index Future	1	30,000	0.00 Client	Buy
17:36:37	AL37	On 06/08/2015		Index Future	1	10,000	0.00 Client	Buy
17:36:37	AL37	On 06/08/2015		Index Future	1	630,000	0.00 Member	Sell
17:36:37	AL37	On 06/08/2015		Index Future	1	20,000	0.00 Member	Sell
17:36:37	AL37	On 06/08/2015		Index Future	1	630,000	0.00 Client	Buy
17:36:38	AL37	On 06/08/2015		Index Future	1	60,000	0.00 Client	Buy
17:36:38	AL37	On 06/08/2015		Index Future	1	20,000	0.00 Client	Buy
17:36:38	AL37	On 06/08/2015		Index Future	1	10,000	0.00 Client	Buy
17:36:38	AL37	On 06/08/2015		Index Future	1	20,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:36:38	AL37	On 06/08/2015			Index Future	1	60,000	0.00 Member	Sell
17:36:38	AL37	On 06/08/2015			Index Future	1	20,000	0.00 Member	Sell
17:36:38	AL37	On 06/08/2015			Index Future	1	30,000	0.00 Member	Sell
17:36:38	AL37	On 06/08/2015			Index Future	1	30,000	0.00 Member	Sell
17:36:38	AL37	On 06/08/2015			Index Future	1	10,000	0.00 Member	Sell
17:36:38	AL37	On 06/08/2015			Index Future	1	10,000	0.00 Member	Sell
17:36:38	AL37	On 06/08/2015			Index Future	1	30,000	0.00 Client	Buy
17:36:38	AL37	On 06/08/2015			Index Future	1	10,000	0.00 Client	Buy
17:36:38	AL37	On 06/08/2015			Index Future	1	10,000	0.00 Member	Sell
17:36:38	AL37	On 06/08/2015			Index Future	1	10,000	0.00 Client	Buy
17:36:38	AL37	On 06/08/2015			Index Future	1	30,000	0.00 Client	Buy
17:36:38	AL37	On 06/08/2015			Index Future	1	20,000	0.00 Client	Buy
<b>Total for AL37 Index Future</b>						<b>28</b>	<b>1,960,000</b>	<b>0.00</b>	
17:36:38	AL7T	On 06/08/2015			Index Future	1	20,000	0.00 Member	Sell
17:36:38	AL7T	On 06/08/2015			Index Future	1	10,000	0.00 Member	Sell
17:36:38	AL7T	On 06/08/2015			Index Future	1	20,000	0.00 Client	Buy
17:36:38	AL7T	On 06/08/2015			Index Future	1	10,000	0.00 Client	Buy
<b>Total for AL7T Index Future</b>						<b>4</b>	<b>60,000</b>	<b>0.00</b>	
17:36:38	ALBI	On 06/08/2015			Index Future	1	10,000	0.00 Member	Buy
17:36:38	ALBI	On 06/08/2015			Index Future	1	10,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>						<b>2</b>	<b>20,000</b>	<b>0.00</b>	
9:35:03	GOVI	On 05/11/2015			GOVI	1	10,000	0.00 Client	Sell
9:35:03	GOVI	On 05/11/2015			GOVI	1	10,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>						<b>2</b>	<b>20,000</b>	<b>0.00</b>	
13:12:54	I2038	On 06/08/2015			Bond Future	1	58,500,000	0.00 Member	Buy
13:12:54	I2038	On 06/08/2015			Bond Future	1	63,600,000	0.00 Member	Sell
13:21:47	I2038	On 06/08/2015			Bond Future	1	5,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:21:47	I2038	On 06/08/2015			Bond Future	1	58,500,000	0.00 Member	Sell
13:21:47	I2038	On 06/08/2015			Bond Future	1	58,500,000	0.00 Client	Buy
13:21:47	I2038	On 06/08/2015			Bond Future	1	5,100,000	0.00 Client	Buy
13:21:47	I2038	On 06/08/2015			Bond Future	1	5,100,000	0.00 Member	Sell
<b>Total for I2038 Bond Future</b>						<b>7</b>	<b>254,400,000</b>	<b>0.00</b>	
9:40:35	IGOV	On 06/08/2015			Index Future	1	30,000	0.00 Client	Buy
9:40:35	IGOV	On 06/08/2015			Index Future	1	30,000	0.00 Client	Sell
<b>Total for IGOV Index Future</b>						<b>2</b>	<b>60,000</b>	<b>0.00</b>	
13:52:58	R186	On 06/08/2015			Bond Future	1	12,500,000	0.00 Member	Buy
13:52:58	R186	On 06/08/2015			Bond Future	1	12,500,000	0.00 Member	Sell
14:02:17	R186	On 06/08/2015			Bond Future	1	12,500,000	0.00 Member	Sell
14:02:17	R186	On 06/08/2015			Bond Future	1	12,500,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>4</b>	<b>50,000,000</b>	<b>0.00</b>	
13:12:54	R202	On 06/08/2015			Bond Future	1	3,800,000	0.00 Member	Buy
13:12:54	R202	On 06/08/2015			Bond Future	1	3,800,000	0.00 Member	Sell
13:20:35	R202	On 06/08/2015			Bond Future	1	3,800,000	0.00 Member	Sell
13:20:35	R202	On 06/08/2015			Bond Future	1	3,800,000	0.00 Client	Buy
<b>Total for R202 Bond Future</b>						<b>4</b>	<b>15,200,000</b>	<b>0.00</b>	
17:36:38	R207	On 06/08/2015			Bond Future	1	36,000,000	0.00 Member	Sell
17:36:38	R207	On 06/08/2015			Bond Future	1	36,000,000	0.00 Client	Buy
<b>Total for R207 Bond Future</b>						<b>2</b>	<b>72,000,000</b>	<b>0.00</b>	
12:05:28	R208	On 06/08/2015			Bond Future	1	62,900,000	0.00 Member	Sell
12:05:28	R208	On 06/08/2015			Bond Future	1	62,900,000	0.00 Member	Buy
13:00:24	R208	On 06/08/2015			Bond Future	1	62,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:00:24	R208	On 06/08/2015			Bond Future	1	62,900,000	0.00 Client	Buy
17:15:02	R208	On 06/08/2015			Bond Future	1	7,000,000	0.00 Client	Sell
17:15:02	R208	On 06/08/2015			Bond Future	1	7,000,000	0.00 Client	Buy
17:18:49	R208	On 06/08/2015			Bond Future	1	14,000,000	0.00 Client	Sell
17:18:49	R208	On 06/08/2015			Bond Future	1	6,400,000	0.00 Client	Buy
17:18:49	R208	On 06/08/2015			Bond Future	1	14,000,000	0.00 Client	Buy
17:18:49	R208	On 06/08/2015			Bond Future	1	4,000,000	0.00 Client	Buy
17:18:49	R208	On 06/08/2015			Bond Future	1	6,400,000	0.00 Client	Sell
17:18:49	R208	On 06/08/2015			Bond Future	1	4,000,000	0.00 Client	Sell
17:18:49	R208	On 06/08/2015			Bond Future	1	600,000	0.00 Client	Sell
17:18:49	R208	On 06/08/2015			Bond Future	1	600,000	0.00 Client	Buy
17:36:38	R208	On 06/08/2015			Bond Future	1	12,700,000	0.00 Member	Sell
17:36:38	R208	On 06/08/2015			Bond Future	1	12,700,000	0.00 Client	Buy
17:36:39	R208	On 06/08/2015			Bond Future	1	400,000	0.00 Client	Buy
17:36:39	R208	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Sell
<b>Total for R208 Bond Future</b>						<b>18</b>	<b>341,800,000</b>	<b>0.00</b>	
13:21:07	R209	On 06/08/2015			Bond Future	1	5,300,000	0.00 Member	Buy
13:21:07	R209	On 06/08/2015			Bond Future	1	5,300,000	0.00 Client	Sell
17:36:39	R209	On 06/08/2015			Bond Future	1	2,000,000	0.00 Member	Buy
17:36:39	R209	On 06/08/2015			Bond Future	1	2,000,000	0.00 Client	Sell
17:36:39	R209	On 06/08/2015			Bond Future	1	8,700,000	0.00 Client	Sell
17:36:39	R209	On 06/08/2015			Bond Future	1	8,700,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>6</b>	<b>32,000,000</b>	<b>0.00</b>	
13:21:07	R214	On 06/08/2015			Bond Future	1	5,300,000	0.00 Client	Sell
13:21:07	R214	On 06/08/2015			Bond Future	1	5,300,000	0.00 Member	Buy
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>10,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>81</b>	<b>778,120,000</b>	<b>0.00</b>	