



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 04/11/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:44:58	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Buy
11:44:58	GOVI	On 02/02/2017		GOVI	1	10,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>	
9:38:10	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
9:38:10	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Sell
10:00:25	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Client	Sell
10:00:25	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>20,000,000</b>	<b>0.00</b>	
15:30:26	R208	On 02/02/2017		Bond Future	1	12,000,000	0.00 Member	Buy
15:30:26	R208	On 02/02/2017		Bond Future	1	12,000,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R208 Bond Future				2	24,000,000		0.00
	Grand Total for all Instruments				8	44,020,000		0.00