



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 13/04/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:23:50	R186	On 03/08/2017		Bond Future	1	1,000,000	0.00 Client	Sell
9:23:50	R186	On 03/08/2017		Bond Future	1	100,000	0.00 Client	Buy
9:23:50	R186	On 03/08/2017		Bond Future	1	100,000	0.00 Client	Buy
9:23:50	R186	On 03/08/2017		Bond Future	1	1,400,000	0.00 Client	Buy
9:23:50	R186	On 03/08/2017		Bond Future	1	500,000	0.00 Client	Sell
9:23:50	R186	On 03/08/2017		Bond Future	1	100,000	0.00 Client	Sell
11:09:31	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Member	Sell
11:09:31	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Client	Buy
14:58:07	R186	On 02/11/2017		Bond Future	1	300,000	0.00 Member	Buy
14:58:07	R186	On 02/11/2017		Bond Future	1	300,000	0.00 Client	Sell
15:18:12	R186	On 04/05/2017		Bond Future	1	36,200,000	0.00 Member	Sell
15:18:12	R186	On 04/05/2017		Bond Future	1	36,200,000	0.00 Member	Buy
15:31:10	R186	On 04/05/2017		Bond Future	1	36,200,000	0.00 Client	Sell
15:31:10	R186	On 04/05/2017		Bond Future	1	36,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>14</b>	<b>168,600,000</b>	<b>0.00</b>	
9:41:54	R197	On 04/05/2017			Bond Future	1	8,100,000	0.00 Member	Buy
9:41:54	R197	On 03/08/2017			Bond Future	1	8,100,000	0.00 Member	Sell
9:41:54	R197	On 03/08/2017			Bond Future	1	3,800,000	0.00 Member	Buy
9:41:54	R197	On 04/05/2017			Bond Future	1	4,300,000	0.00 Member	Sell
10:54:54	R197	On 04/05/2017			Bond Future	1	3,800,000	0.00 Member	Buy
10:54:54	R197	On 04/05/2017			Bond Future	1	3,800,000	0.00 Member	Sell
10:54:54	R197	On 04/05/2017			Bond Future	1	3,800,000	0.00 Client	Sell
10:54:54	R197	On 04/05/2017			Bond Future	1	4,300,000	0.00 Member	Buy
10:54:54	R197	On 04/05/2017			Bond Future	1	4,300,000	0.00 Client	Sell
10:55:25	R197	On 03/08/2017			Bond Future	1	4,300,000	0.00 Member	Buy
10:55:25	R197	On 03/08/2017			Bond Future	1	3,800,000	0.00 Member	Sell
10:55:25	R197	On 03/08/2017			Bond Future	1	4,300,000	0.00 Client	Buy
10:55:25	R197	On 03/08/2017			Bond Future	1	4,300,000	0.00 Member	Sell
10:55:25	R197	On 03/08/2017			Bond Future	1	3,800,000	0.00 Client	Buy
<b>Total for R197 Bond Future</b>						<b>14</b>	<b>64,800,000</b>	<b>0.00</b>	
15:18:12	R2023	On 04/05/2017			Bond Future	1	15,700,000	0.00 Member	Sell
15:18:12	R2023	On 04/05/2017			Bond Future	1	15,700,000	0.00 Member	Buy
15:30:55	R2023	On 04/05/2017			Bond Future	1	15,700,000	0.00 Member	Buy
15:30:55	R2023	On 04/05/2017			Bond Future	1	15,700,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>62,800,000</b>	<b>0.00</b>	
11:05:31	R2030	On 04/05/2017			Bond Future	1	1,300,000	0.00 Client	Sell
11:05:31	R2030	On 04/05/2017			Bond Future	1	1,300,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>2,600,000</b>	<b>0.00</b>	
11:35:12	R2048	On 04/05/2017			Bond Future	1	500,000,000	0.00 Member	Sell
11:35:23	R2048	On 04/05/2017			Bond Future	1	500,000,000	0.00 Member	Buy
11:37:10	R2048	On 04/05/2017			Bond Future	1	500,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:37:10	R2048	On 04/05/2017			Bond Future	1	500,000,000	0.00 Member	Sell
11:52:15	R2048	On 04/05/2017			Bond Future	1	500,000,000	0.00 Member	Buy
11:52:15	R2048	On 04/05/2017			Bond Future	1	500,000,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>6</b>	<b>3,000,000,000</b>	<b>0.00</b>	
12:00:37	R209	On 02/11/2017			Bond Future	1	74,400,000	0.00 Member	Sell
12:00:37	R209	On 02/11/2017			Bond Future	1	36,000,000	0.00 Member	Buy
12:46:06	R209	On 02/11/2017			Bond Future	1	36,000,000	0.00 Member	Sell
12:46:06	R209	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Buy
12:46:06	R209	On 02/11/2017			Bond Future	1	22,000,000	0.00 Member	Sell
12:46:06	R209	On 02/11/2017			Bond Future	1	22,000,000	0.00 Member	Buy
12:46:06	R209	On 02/11/2017			Bond Future	1	16,000,000	0.00 Member	Buy
12:46:06	R209	On 02/11/2017			Bond Future	1	400,000	0.00 Client	Buy
12:46:06	R209	On 02/11/2017			Bond Future	1	36,000,000	0.00 Client	Buy
12:46:06	R209	On 02/11/2017			Bond Future	1	16,000,000	0.00 Member	Sell
12:46:06	R209	On 02/11/2017			Bond Future	1	22,000,000	0.00 Client	Buy
12:46:06	R209	On 02/11/2017			Bond Future	1	16,000,000	0.00 Client	Buy
12:46:06	R209	On 02/11/2017			Bond Future	1	400,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>13</b>	<b>297,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>53</b>	<b>3,596,400,000</b>	<b>0.00</b>	