



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 19/04/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:03:46	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Member	Buy
9:03:46	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Member	Sell
9:31:46	R186	On 04/05/2017		Bond Future	1	106,100,000	0.00 Member	Sell
9:31:46	R186	On 04/05/2017		Bond Future	1	106,100,000	0.00 Member	Buy
9:34:45	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Client	Sell
9:34:45	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Member	Buy
9:38:48	R186	On 04/05/2017		Bond Future	1	51,000,000	0.00 Member	Buy
9:38:48	R186	On 04/05/2017		Bond Future	1	106,100,000	0.00 Member	Sell
10:20:58	R186	On 04/05/2017		Bond Future	1	2,500,000	0.00 Client	Sell
10:20:58	R186	On 04/05/2017		Bond Future	1	2,500,000	0.00 Member	Buy
14:29:29	R186	On 04/05/2017		Bond Future	1	3,000,000	0.00 Client	Buy
14:29:29	R186	On 04/05/2017		Bond Future	1	51,000,000	0.00 Client	Buy
14:29:29	R186	On 04/05/2017		Bond Future	1	4,200,000	0.00 Client	Buy
14:29:29	R186	On 04/05/2017		Bond Future	1	36,100,000	0.00 Client	Buy
14:29:29	R186	On 04/05/2017		Bond Future	1	4,200,000	0.00 Member	Buy
14:29:29	R186	On 04/05/2017		Bond Future	1	10,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:29:29	R186	On 04/05/2017			Bond Future	1	36,100,000	0.00 Member	Buy
14:29:29	R186	On 04/05/2017			Bond Future	1	1,800,000	0.00 Member	Buy
14:29:29	R186	On 04/05/2017			Bond Future	1	36,100,000	0.00 Member	Sell
14:29:29	R186	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Sell
14:29:29	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Client	Buy
14:29:29	R186	On 04/05/2017			Bond Future	1	1,800,000	0.00 Member	Sell
14:29:29	R186	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Sell
14:29:29	R186	On 04/05/2017			Bond Future	1	3,000,000	0.00 Member	Buy
14:29:29	R186	On 04/05/2017			Bond Future	1	1,800,000	0.00 Client	Buy
14:29:29	R186	On 04/05/2017			Bond Future	1	51,000,000	0.00 Member	Sell
14:29:29	R186	On 04/05/2017			Bond Future	1	4,200,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>27</b>	<b>681,600,000</b>	<b>0.00</b>	
13:25:33	R209	On 04/05/2017			Bond Future	1	700,000	0.00 Member	Sell
13:25:33	R209	On 04/05/2017			Bond Future	1	700,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>1,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>29</b>	<b>683,000,000</b>	<b>0.00</b>	