



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 16/02/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:37:03	ALBI	On 03/05/2018		Index Future	1	40,000	0.00 Member	Sell
16:37:03	ALBI	On 03/05/2018		Index Future	1	40,000	0.00 Member	Buy
17:10:10	ALBI	On 03/05/2018		Index Future	1	40,000	0.00 Member	Buy
17:10:10	ALBI	On 03/05/2018		Index Future	1	40,000	0.00 Client	Sell
Total for ALBI Index Future					4	160,000	0.00	
9:07:58	R186	On 03/05/2018		Bond Future	1	50,000,000	0.00 Client	Sell
9:07:58	R186	On 03/05/2018		Bond Future	1	50,000,000	0.00 Member	Buy
10:17:26	R186	On 03/05/2018		Bond Future	1	56,200,000	0.00 Member	Buy
10:17:26	R186	On 03/05/2018		Bond Future	1	61,700,000	0.00 Member	Sell
10:55:36	R186	On 03/05/2018		Bond Future	1	200,000	0.00 Member	Sell
10:55:36	R186	On 03/05/2018		Bond Future	1	32,600,000	0.00 Member	Buy
11:39:15	R186	On 03/05/2018		Bond Future	1	226,700,000	0.00 Member	Sell
11:39:15	R186	On 03/05/2018		Bond Future	1	6,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:58:33	R186	On 03/05/2018			Bond Future	1	2,900,000	0.00 Member	Sell
11:58:33	R186	On 03/05/2018			Bond Future	1	15,000,000	0.00 Member	Buy
12:37:00	R186	On 03/05/2018			Bond Future	1	7,100,000	0.00 Member	Buy
12:37:00	R186	On 03/05/2018			Bond Future	1	5,000,000	0.00 Client	Sell
12:37:00	R186	On 03/05/2018			Bond Future	1	2,900,000	0.00 Member	Buy
12:37:00	R186	On 03/05/2018			Bond Future	1	2,900,000	0.00 Client	Sell
12:37:00	R186	On 03/05/2018			Bond Future	1	7,100,000	0.00 Client	Sell
12:37:00	R186	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Buy
12:37:00	R186	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Sell
12:37:00	R186	On 03/05/2018			Bond Future	1	7,100,000	0.00 Member	Sell
13:27:39	R186	On 03/05/2018			Bond Future	1	20,000,000	0.00 Member	Buy
13:27:39	R186	On 03/05/2018			Bond Future	1	20,000,000	0.00 Member	Sell
13:43:32	R186	On 03/05/2018			Bond Future	1	20,000,000	0.00 Client	Sell
13:43:32	R186	On 03/05/2018			Bond Future	1	20,000,000	0.00 Member	Buy
14:40:52	R186	On 03/05/2018			Bond Future	1	14,700,000	0.00 Client	Buy
14:40:52	R186	On 03/05/2018			Bond Future	1	128,700,000	0.00 Member	Sell
14:40:52	R186	On 03/05/2018			Bond Future	1	6,700,000	0.00 Member	Sell
14:40:52	R186	On 03/05/2018			Bond Future	1	8,900,000	0.00 Client	Buy
14:40:52	R186	On 03/05/2018			Bond Future	1	6,700,000	0.00 Client	Buy
14:40:52	R186	On 03/05/2018			Bond Future	1	8,900,000	0.00 Member	Buy
14:40:52	R186	On 03/05/2018			Bond Future	1	65,800,000	0.00 Client	Buy
14:40:52	R186	On 03/05/2018			Bond Future	1	1,900,000	0.00 Client	Buy
14:40:52	R186	On 03/05/2018			Bond Future	1	128,700,000	0.00 Client	Buy
14:40:52	R186	On 03/05/2018			Bond Future	1	14,700,000	0.00 Member	Sell
14:40:52	R186	On 03/05/2018			Bond Future	1	14,700,000	0.00 Member	Buy
14:40:52	R186	On 03/05/2018			Bond Future	1	128,700,000	0.00 Member	Buy
14:40:52	R186	On 03/05/2018			Bond Future	1	65,800,000	0.00 Member	Sell
14:40:52	R186	On 03/05/2018			Bond Future	1	1,900,000	0.00 Member	Buy
14:40:52	R186	On 03/05/2018			Bond Future	1	65,800,000	0.00 Member	Buy
14:40:52	R186	On 03/05/2018			Bond Future	1	1,900,000	0.00 Member	Sell
14:40:52	R186	On 03/05/2018			Bond Future	1	8,900,000	0.00 Member	Sell
16:30:31	R186	On 03/05/2018			Bond Future	1	56,200,000	0.00 Member	Sell
16:30:31	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Sell
16:30:31	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Client	Buy
16:30:31	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Buy
16:30:31	R186	On 03/05/2018			Bond Future	1	4,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:30:31	R186	On 03/05/2018			Bond Future	1	4,500,000	0.00 Member	Sell
16:30:31	R186	On 03/05/2018			Bond Future	1	4,500,000	0.00 Client	Buy
16:30:31	R186	On 03/05/2018			Bond Future	1	56,200,000	0.00 Client	Buy
16:32:17	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	400,000	0.00 Client	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	800,000	0.00 Member	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	1,100,000	0.00 Member	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	800,000	0.00 Client	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	800,000	0.00 Member	Buy
16:32:17	R186	On 03/05/2018			Bond Future	1	800,000	0.00 Member	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	800,000	0.00 Member	Buy
16:32:17	R186	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	3,500,000	0.00 Client	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	800,000	0.00 Client	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	1,700,000	0.00 Member	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	2,200,000	0.00 Member	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	3,500,000	0.00 Member	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	3,300,000	0.00 Member	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	300,000	0.00 Member	Buy
16:32:17	R186	On 03/05/2018			Bond Future	1	300,000	0.00 Member	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Buy
16:32:17	R186	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Buy
16:32:17	R186	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Buy
16:32:17	R186	On 03/05/2018			Bond Future	1	500,000	0.00 Client	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	3,300,000	0.00 Client	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	2,500,000	0.00 Client	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Buy
16:32:17	R186	On 03/05/2018			Bond Future	1	1,700,000	0.00 Member	Buy
16:32:17	R186	On 03/05/2018			Bond Future	1	1,700,000	0.00 Client	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	4,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Client	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	4,600,000	0.00 Member	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Buy
16:32:17	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	3,500,000	0.00 Member	Buy
16:32:17	R186	On 03/05/2018			Bond Future	1	2,500,000	0.00 Member	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	4,600,000	0.00 Client	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	2,200,000	0.00 Client	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Buy
16:32:17	R186	On 03/05/2018			Bond Future	1	1,000,000	0.00 Client	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	1,100,000	0.00 Member	Buy
16:32:17	R186	On 03/05/2018			Bond Future	1	1,100,000	0.00 Client	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Buy
16:32:17	R186	On 03/05/2018			Bond Future	1	500,000	0.00 Client	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Buy
16:32:17	R186	On 03/05/2018			Bond Future	1	500,000	0.00 Client	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	2,200,000	0.00 Member	Buy
16:32:17	R186	On 03/05/2018			Bond Future	1	4,600,000	0.00 Member	Buy
16:32:17	R186	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Buy
16:32:17	R186	On 03/05/2018			Bond Future	1	3,300,000	0.00 Member	Buy
16:32:17	R186	On 03/05/2018			Bond Future	1	2,500,000	0.00 Member	Buy
16:32:17	R186	On 03/05/2018			Bond Future	1	300,000	0.00 Client	Sell
16:32:17	R186	On 03/05/2018			Bond Future	1	400,000	0.00 Client	Sell
16:32:18	R186	On 03/05/2018			Bond Future	1	200,000	0.00 Client	Sell
16:32:18	R186	On 03/05/2018			Bond Future	1	200,000	0.00 Member	Buy
16:55:09	R186	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Buy
16:55:09	R186	On 03/05/2018			Bond Future	1	10,000,000	0.00 Client	Sell
17:26:35	R186	On 03/05/2018			Bond Future	1	1,237,000,000	0.00 Member	Sell
17:26:35	R186	On 03/05/2018			Bond Future	1	1,237,000,000	0.00 Member	Buy
Total for R186 Bond Future						110	4,018,000,000	0.00	
17:26:35	R2048	On 03/05/2018			Bond Future	1	1,500,000,000	0.00 Member	Buy
17:26:35	R2048	On 03/05/2018			Bond Future	1	1,500,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R2048 Bond Future						2	3,000,000,000	0.00	
10:17:26	R208	On 03/05/2018			Bond Future	1	3,800,000	0.00 Member	Buy
10:17:26	R208	On 03/05/2018			Bond Future	1	3,800,000	0.00 Member	Sell
12:25:19	R208	On 03/05/2018			Bond Future	1	5,600,000	0.00 Member	Buy
12:25:19	R208	On 03/05/2018			Bond Future	1	5,600,000	0.00 Member	Sell
14:41:10	R208	On 03/05/2018			Bond Future	1	5,600,000	0.00 Member	Buy
14:41:10	R208	On 03/05/2018			Bond Future	1	5,600,000	0.00 Client	Sell
15:38:14	R208	On 03/05/2018			Bond Future	1	7,100,000	0.00 Member	Sell
15:38:14	R208	On 03/05/2018			Bond Future	1	7,100,000	0.00 Member	Buy
15:45:27	R208	On 03/05/2018			Bond Future	1	7,100,000	0.00 Member	Buy
15:45:27	R208	On 03/05/2018			Bond Future	1	7,100,000	0.00 Client	Sell
16:28:33	R208	On 03/05/2018			Bond Future	1	3,800,000	0.00 Member	Sell
16:28:33	R208	On 03/05/2018			Bond Future	1	3,800,000	0.00 Client	Buy
Total for R208 Bond Future						12	66,000,000	0.00	
11:39:15	R209	On 03/05/2018			Bond Future	1	127,500,000	0.00 Member	Sell
11:39:15	R209	On 03/05/2018			Bond Future	1	1,400,000	0.00 Member	Buy
13:17:18	R209	On 03/05/2018			Bond Future	1	30,000,000	0.00 Client	Sell
13:17:18	R209	On 03/05/2018			Bond Future	1	30,000,000	0.00 Member	Buy
14:42:58	R209	On 03/05/2018			Bond Future	1	600,000	0.00 Member	Buy
14:42:58	R209	On 03/05/2018			Bond Future	1	600,000	0.00 Member	Sell
14:42:58	R209	On 03/05/2018			Bond Future	1	600,000	0.00 Member	Sell
14:42:58	R209	On 03/05/2018			Bond Future	1	600,000	0.00 Client	Buy
14:42:58	R209	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Sell
14:42:58	R209	On 03/05/2018			Bond Future	1	3,700,000	0.00 Member	Sell
14:42:58	R209	On 03/05/2018			Bond Future	1	3,700,000	0.00 Member	Buy
14:42:58	R209	On 03/05/2018			Bond Future	1	500,000	0.00 Client	Buy
14:42:58	R209	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Buy
14:42:58	R209	On 03/05/2018			Bond Future	1	300,000	0.00 Client	Buy
14:42:58	R209	On 03/05/2018			Bond Future	1	18,000,000	0.00 Client	Buy
14:42:58	R209	On 03/05/2018			Bond Future	1	1,400,000	0.00 Client	Buy
14:42:58	R209	On 03/05/2018			Bond Future	1	1,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:42:58	R209	On 03/05/2018			Bond Future	1	200,000	0.00 Client	Buy
14:42:58	R209	On 03/05/2018			Bond Future	1	1,700,000	0.00 Member	Buy
14:42:58	R209	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Buy
14:42:58	R209	On 03/05/2018			Bond Future	1	200,000	0.00 Member	Sell
14:42:58	R209	On 03/05/2018			Bond Future	1	200,000	0.00 Member	Buy
14:42:58	R209	On 03/05/2018			Bond Future	1	500,000	0.00 Client	Buy
14:42:58	R209	On 03/05/2018			Bond Future	1	18,000,000	0.00 Member	Sell
14:42:58	R209	On 03/05/2018			Bond Future	1	300,000	0.00 Member	Sell
14:42:58	R209	On 03/05/2018			Bond Future	1	1,700,000	0.00 Member	Sell
14:42:58	R209	On 03/05/2018			Bond Future	1	3,700,000	0.00 Client	Buy
14:42:58	R209	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Sell
14:42:58	R209	On 03/05/2018			Bond Future	1	100,000,000	0.00 Member	Sell
14:42:58	R209	On 03/05/2018			Bond Future	1	100,000,000	0.00 Member	Buy
14:42:58	R209	On 03/05/2018			Bond Future	1	18,000,000	0.00 Member	Buy
14:42:58	R209	On 03/05/2018			Bond Future	1	1,400,000	0.00 Member	Sell
14:42:58	R209	On 03/05/2018			Bond Future	1	600,000	0.00 Member	Buy
14:42:58	R209	On 03/05/2018			Bond Future	1	300,000	0.00 Member	Buy
14:42:58	R209	On 03/05/2018			Bond Future	1	600,000	0.00 Client	Buy
14:42:58	R209	On 03/05/2018			Bond Future	1	100,000,000	0.00 Client	Buy
16:37:38	R209	On 03/05/2018			Bond Future	1	2,600,000	0.00 Member	Sell
16:37:38	R209	On 03/05/2018			Bond Future	1	2,600,000	0.00 Member	Buy
17:10:47	R209	On 03/05/2018			Bond Future	1	2,600,000	0.00 Member	Buy
17:10:47	R209	On 03/05/2018			Bond Future	1	2,600,000	0.00 Client	Sell
Total for R209 Bond Future						40	580,400,000	0.00	
Grand Total for all Instruments						168	7,664,560,000	0.00	