



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 03/11/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:18:02	ALBI	On 01/02/2018		Index Future	1	1,290,000	0.00 Client	Buy
16:18:02	ALBI	On 01/02/2018		Index Future	1	1,290,000	0.00 Member	Sell
16:26:58	ALBI	On 01/02/2018		Index Future	1	1,290,000	0.00 Member	Sell
16:26:58	ALBI	On 01/02/2018		Index Future	1	1,290,000	0.00 Member	Buy
16:40:47	ALBI	On 01/02/2018		Index Future	1	1,290,000	0.00 Client	Sell
16:40:47	ALBI	On 01/02/2018		Index Future	1	1,290,000	0.00 Member	Buy
Total for ALBI Index Future					6	7,740,000	0.00	
10:12:13	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Sell
10:12:13	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Buy
10:38:26	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Buy
10:38:26	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Sell
14:37:02	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Member	Sell
14:37:02	GOVI	On 01/02/2018		GOVI	1	10,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for GOVI GOVI						6	60,000	0.00	
8:08:09	R186	On 01/02/2018			Bond Future	1	122,600,000	0.00 Member	Buy
8:08:09	R186	On 01/02/2018			Bond Future	1	1,800,000	0.00 Member	Sell
8:45:04	R186	On 01/02/2018			Bond Future	1	25,000,000	0.00 Member	Sell
8:45:04	R186	On 01/02/2018			Bond Future	1	11,000,000	0.00 Member	Buy
8:45:04	R186	On 01/02/2018			Bond Future	1	11,000,000	0.00 Member	Sell
8:45:04	R186	On 01/02/2018			Bond Future	1	2,700,000	0.00 Client	Sell
8:45:04	R186	On 01/02/2018			Bond Future	1	65,800,000	0.00 Member	Sell
8:45:04	R186	On 01/02/2018			Bond Future	1	25,000,000	0.00 Member	Buy
8:45:04	R186	On 01/02/2018			Bond Future	1	2,700,000	0.00 Member	Sell
8:45:04	R186	On 01/02/2018			Bond Future	1	2,400,000	0.00 Member	Sell
8:45:04	R186	On 01/02/2018			Bond Future	1	10,100,000	0.00 Member	Sell
8:45:04	R186	On 01/02/2018			Bond Future	1	3,800,000	0.00 Member	Sell
8:45:04	R186	On 01/02/2018			Bond Future	1	10,100,000	0.00 Member	Buy
8:45:04	R186	On 01/02/2018			Bond Future	1	2,700,000	0.00 Member	Buy
8:45:04	R186	On 01/02/2018			Bond Future	1	3,800,000	0.00 Member	Buy
8:45:04	R186	On 01/02/2018			Bond Future	1	10,100,000	0.00 Client	Sell
8:45:04	R186	On 01/02/2018			Bond Future	1	3,800,000	0.00 Client	Sell
8:45:04	R186	On 01/02/2018			Bond Future	1	1,800,000	0.00 Member	Buy
8:45:04	R186	On 01/02/2018			Bond Future	1	1,800,000	0.00 Client	Sell
8:45:04	R186	On 01/02/2018			Bond Future	1	11,000,000	0.00 Client	Sell
8:45:04	R186	On 01/02/2018			Bond Future	1	65,800,000	0.00 Member	Buy
8:45:04	R186	On 01/02/2018			Bond Future	1	2,400,000	0.00 Client	Sell
8:45:04	R186	On 01/02/2018			Bond Future	1	2,400,000	0.00 Member	Buy
8:45:04	R186	On 01/02/2018			Bond Future	1	65,800,000	0.00 Client	Sell
8:45:04	R186	On 01/02/2018			Bond Future	1	25,000,000	0.00 Client	Sell
13:18:22	R186	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Buy
13:18:22	R186	On 01/02/2018			Bond Future	1	470,000,000	0.00 Member	Sell
13:47:22	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
13:47:22	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
13:51:26	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
13:51:26	R186	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	1,900,000	0.00 Member	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	1,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	14,400,000	0.00 Client	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	36,900,000	0.00 Client	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	2,700,000	0.00 Member	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	2,500,000	0.00 Member	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	3,100,000	0.00 Member	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	2,900,000	0.00 Member	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	1,900,000	0.00 Client	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	1,900,000	0.00 Member	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	1,400,000	0.00 Member	Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	1,400,000	0.00 Member	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	1,900,000	0.00 Member	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	2,900,000	0.00 Client	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	2,900,000	0.00 Member	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	294,900,000	0.00 Member	Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	36,900,000	0.00 Member	Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	2,900,000	0.00 Client	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	3,100,000	0.00 Client	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	1,400,000	0.00 Client	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Client	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	9,000,000	0.00 Client	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	1,900,000	0.00 Client	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	9,000,000	0.00 Member	Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	10,200,000	0.00 Member	Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	18,600,000	0.00 Client	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	14,500,000	0.00 Member	Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	14,500,000	0.00 Client	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	1,900,000	0.00 Member	Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	2,700,000	0.00 Client	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	2,900,000	0.00 Member	Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	2,900,000	0.00 Member	Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	2,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	3,300,000	0.00 Client	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Client	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	1,900,000	0.00 Member	Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	5,600,000	0.00 Client	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	9,700,000	0.00 Member	Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	1,900,000	0.00 Client	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	294,900,000	0.00 Member	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	36,900,000	0.00 Member	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	22,200,000	0.00 Member	Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	22,200,000	0.00 Client	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	2,500,000	0.00 Member	Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	14,400,000	0.00 Member	Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	14,400,000	0.00 Member	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	10,200,000	0.00 Member	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	22,200,000	0.00 Member	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	18,600,000	0.00 Member	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	18,600,000	0.00 Member	Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	3,300,000	0.00 Member	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	3,100,000	0.00 Member	Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	9,700,000	0.00 Client	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	9,700,000	0.00 Member	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	9,000,000	0.00 Member	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	14,500,000	0.00 Member	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	1,900,000	0.00 Member	Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	2,500,000	0.00 Client	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	5,600,000	0.00 Member	Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	10,200,000	0.00 Client	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	5,600,000	0.00 Member	Buy
14:02:18	R186	On 01/02/2018			Bond Future	1	3,300,000	0.00 Member	Sell
14:02:18	R186	On 01/02/2018			Bond Future	1	294,900,000	0.00 Client	Buy
14:02:19	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Sell
14:02:19	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
14:02:19	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Sell
14:02:19	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Client	Buy
14:02:19	R186	On 01/02/2018			Bond Future	1	800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:02:19	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Sell
14:02:19	R186	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Sell
14:02:19	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Client	Buy
14:02:19	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Client	Buy
14:02:19	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Sell
14:02:19	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Buy
14:02:19	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Buy
14:02:19	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Buy
14:02:19	R186	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Buy
14:02:19	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Sell
14:02:19	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Client	Buy
14:02:19	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
14:02:19	R186	On 01/02/2018			Bond Future	1	200,000	0.00 Client	Buy
14:02:19	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
14:02:19	R186	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Sell
14:02:19	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Client	Buy
14:02:19	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Buy
14:02:19	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Buy
14:02:19	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Sell
14:02:19	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Client	Buy
14:02:19	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Buy
16:29:59	R186	On 01/02/2018			Bond Future	1	34,900,000	0.00 Member	Sell
16:29:59	R186	On 01/02/2018			Bond Future	1	34,900,000	0.00 Member	Buy
16:34:52	R186	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Sell
16:34:52	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
16:37:53	R186	On 01/02/2018			Bond Future	1	34,900,000	0.00 Client	Buy
16:37:53	R186	On 01/02/2018			Bond Future	1	34,900,000	0.00 Member	Sell
16:50:10	R186	On 01/02/2018			Bond Future	1	9,000,000	0.00 Member	Sell
16:50:10	R186	On 01/02/2018			Bond Future	1	9,000,000	0.00 Member	Buy
17:03:04	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
17:03:04	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
17:03:04	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
17:03:04	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
17:03:04	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
17:12:17	R186	On 01/02/2018			Bond Future	1	9,000,000	0.00 Client	Sell
17:12:17	R186	On 01/02/2018			Bond Future	1	9,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R186 Bond Future						141	2,549,600,000	0.00	
9:25:00	R204	On 01/02/2018			Bond Future	1	400,000,000	0.00 Client	Buy
9:25:00	R204	On 01/02/2018			Bond Future	1	400,000,000	0.00 Client	Sell
Total for R204 Bond Future						2	800,000,000	0.00	
10:16:02	R2044	On 01/02/2018			Bond Future	1	1,300,000,000	0.00 Member	Sell
10:16:02	R2044	On 01/02/2018			Bond Future	1	1,300,000,000	0.00 Member	Buy
Total for R2044 Bond Future						2	2,600,000,000	0.00	
8:08:09	R207	On 01/02/2018			Bond Future	1	3,700,000	0.00 Member	Buy
8:08:09	R207	On 01/02/2018			Bond Future	1	3,700,000	0.00 Member	Sell
8:51:40	R207	On 01/02/2018			Bond Future	1	3,700,000	0.00 Member	Buy
8:51:40	R207	On 01/02/2018			Bond Future	1	3,700,000	0.00 Client	Sell
16:50:10	R207	On 01/02/2018			Bond Future	1	14,600,000	0.00 Member	Sell
16:50:10	R207	On 01/02/2018			Bond Future	1	14,600,000	0.00 Member	Buy
17:12:24	R207	On 01/02/2018			Bond Future	1	14,600,000	0.00 Client	Sell
17:12:24	R207	On 01/02/2018			Bond Future	1	14,600,000	0.00 Member	Buy
Total for R207 Bond Future						8	73,200,000	0.00	
8:08:09	R208	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Buy
8:08:09	R208	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Sell
8:51:16	R208	On 01/02/2018			Bond Future	1	1,200,000	0.00 Client	Sell
8:51:16	R208	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Buy
Total for R208 Bond Future						4	4,800,000	0.00	
8:00:22	R209	On 01/02/2018			Bond Future	1	34,000,000	0.00 Member	Sell
8:00:22	R209	On 01/02/2018			Bond Future	1	34,000,000	0.00 Client	Buy
8:08:09	R209	On 01/02/2018			Bond Future	1	4,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:08:09	R209	On 01/02/2018			Bond Future	1	4,600,000	0.00 Member	Buy
8:42:47	R209	On 01/02/2018			Bond Future	1	3,600,000	0.00 Member	Sell
8:42:47	R209	On 01/02/2018			Bond Future	1	3,600,000	0.00 Member	Buy
8:51:26	R209	On 01/02/2018			Bond Future	1	4,600,000	0.00 Member	Sell
8:51:26	R209	On 01/02/2018			Bond Future	1	4,600,000	0.00 Client	Buy
8:53:16	R209	On 01/02/2018	9.52	Call	Bond Future	1	5,700,000	0.00 Member	Buy
8:53:17	R209	On 01/02/2018	9.52	Call	Bond Future	1	5,700,000	0.00 Member	Sell
8:56:15	R209	On 01/02/2018	10.22	Put	Bond Future	1	5,700,000	0.00 Member	Buy
8:56:15	R209	On 01/02/2018	10.22	Put	Bond Future	1	5,700,000	0.00 Client	Sell
9:23:54	R209	On 01/02/2018			Bond Future	1	3,600,000	0.00 Member	Buy
9:23:54	R209	On 01/02/2018			Bond Future	1	3,600,000	0.00 Client	Sell
14:07:18	R209	On 01/02/2018			Bond Future	1	25,600,000	0.00 Member	Sell
14:07:18	R209	On 01/02/2018			Bond Future	1	3,700,000	0.00 Member	Buy
14:11:49	R209	On 01/02/2018			Bond Future	1	21,900,000	0.00 Member	Sell
14:11:49	R209	On 01/02/2018			Bond Future	1	21,900,000	0.00 Member	Buy
14:11:49	R209	On 01/02/2018			Bond Future	1	21,900,000	0.00 Client	Buy
14:11:49	R209	On 01/02/2018			Bond Future	1	3,700,000	0.00 Client	Buy
14:11:49	R209	On 01/02/2018			Bond Future	1	3,700,000	0.00 Member	Sell
15:36:28	R209	On 01/02/2018			Bond Future	1	18,200,000	0.00 Member	Sell
15:36:28	R209	On 01/02/2018			Bond Future	1	2,600,000	0.00 Member	Buy
15:40:55	R209	On 01/02/2018			Bond Future	1	15,600,000	0.00 Member	Buy
15:40:55	R209	On 01/02/2018			Bond Future	1	15,600,000	0.00 Client	Buy
15:40:55	R209	On 01/02/2018			Bond Future	1	2,600,000	0.00 Member	Sell
15:40:55	R209	On 01/02/2018			Bond Future	1	15,600,000	0.00 Member	Sell
15:40:55	R209	On 01/02/2018			Bond Future	1	2,600,000	0.00 Client	Buy
16:50:10	R209	On 01/02/2018			Bond Future	1	7,400,000	0.00 Member	Sell
16:50:10	R209	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Buy
17:07:09	R209	On 01/02/2018			Bond Future	1	20,800,000	0.00 Member	Sell
17:07:09	R209	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Buy
17:19:18	R209	On 01/02/2018			Bond Future	1	1,100,000	0.00 Client	Buy
17:19:18	R209	On 01/02/2018			Bond Future	1	6,300,000	0.00 Member	Sell
17:19:18	R209	On 01/02/2018			Bond Future	1	6,300,000	0.00 Member	Buy
17:19:18	R209	On 01/02/2018			Bond Future	1	6,300,000	0.00 Client	Buy
17:19:18	R209	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Sell
17:20:57	R209	On 01/02/2018			Bond Future	1	3,000,000	0.00 Client	Buy
17:20:57	R209	On 01/02/2018			Bond Future	1	17,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:20:57	R209	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Sell
17:20:57	R209	On 01/02/2018			Bond Future	1	17,800,000	0.00 Client	Buy
17:20:57	R209	On 01/02/2018			Bond Future	1	17,800,000	0.00 Member	Sell
Total for R209 Bond Future						42	411,600,000	0.00	
9:25:00	R214	On 01/02/2018			Bond Future	1	49,000,000	0.00 Client	Buy
9:25:00	R214	On 01/02/2018			Bond Future	1	250,000,000	0.00 Member	Sell
9:25:00	R214	On 01/02/2018			Bond Future	1	361,000,000	0.00 Client	Buy
9:27:07	R214	On 01/02/2018			Bond Future	1	250,000,000	0.00 Client	Sell
9:27:07	R214	On 01/02/2018			Bond Future	1	160,000,000	0.00 Member	Sell
9:27:07	R214	On 01/02/2018			Bond Future	1	250,000,000	0.00 Member	Buy
9:27:07	R214	On 01/02/2018			Bond Future	1	160,000,000	0.00 Client	Sell
9:27:07	R214	On 01/02/2018			Bond Future	1	160,000,000	0.00 Member	Buy
Total for R214 Bond Future						8	1,640,000,000	0.00	
Grand Total for all Instruments						219	8,087,000,000	0.00	