



Johannesburg Stock Exchange  
One Exchange Square, Gwen Lane, Sandown,  
South Africa  
Private Bag X991174, Sandton 2146  
T: +27 11 520 7000 | F: +27 11 520 8584  
www.jse.co.za  
Registration Number: 2005/022939/06  
VAT Number: 4080119391

INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 14/12/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-14 08:06:38	2030 On 01/02/2024			Bond Future	1	5,100,000	Member	Sell
2023-12-14 09:59:25	2030 On 01/02/2024			Bond Future	1	119,000,000	Member	Sell
2023-12-14 10:09:55	2030 On 01/02/2024			Bond Future	1	27,000,000	Member	Buy
2023-12-14 10:10:55	2030 On 01/02/2024			Bond Future	1	37,500,000	Member	Buy
2023-12-14 10:10:55	2030 On 01/02/2024			Bond Future	1	8,700,000	Member	Buy
2023-12-14 10:10:55	2030 On 01/02/2024			Bond Future	1	7,200,000	Member	Buy
2023-12-14 10:10:55	2030 On 01/02/2024			Bond Future	1	8,700,000	Member	Sell
2023-12-14 10:10:55	2030 On 01/02/2024			Bond Future	1	7,200,000	Client	Buy
2023-12-14 10:10:55	2030 On 01/02/2024			Bond Future	1	8,700,000	Client	Buy
2023-12-14 10:10:55	2030 On 01/02/2024			Bond Future	1	7,200,000	Member	Sell
2023-12-14 10:10:56	2030 On 01/02/2024			Bond Future	1	37,500,000	Client	Buy
2023-12-14 10:10:56	2030 On 01/02/2024			Bond Future	1	27,000,000	Member	Sell
2023-12-14 10:10:56	2030 On 01/02/2024			Bond Future	1	38,600,000	Member	Sell
2023-12-14 10:10:56	2030 On 01/02/2024			Bond Future	1	38,600,000	Client	Buy
2023-12-14 10:10:56	2030 On 01/02/2024			Bond Future	1	27,000,000	Client	Buy
2023-12-14 10:10:56	2030 On 01/02/2024			Bond Future	1	38,600,000	Member	Buy
2023-12-14 10:10:56	2030 On 01/02/2024			Bond Future	1	37,500,000	Member	Sell
2023-12-14 11:12:48	2030 On 02/05/2024			Bond Future	1	201,900,000	Member	Sell
2023-12-14 11:13:22	2030 On 02/05/2024			Bond Future	1	176,200,000	Member	Buy
2023-12-14 12:30:44	2030 On 01/02/2024			Bond Future	1	4,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-14 12:30:44	2030 On 01/02/2024			Bond Future	1	4,600,000	Member	Buy
2023-12-14 12:48:16	2030 On 01/02/2024			Bond Future	1	4,600,000	Member	Sell
2023-12-14 12:48:16	2030 On 01/02/2024			Bond Future	1	4,600,000	Member	Buy
2023-12-14 13:18:17	2030 On 01/02/2024			Bond Future	1	4,600,000	Client	Sell
2023-12-14 13:18:17	2030 On 01/02/2024			Bond Future	1	4,600,000	Member	Buy
2023-12-14 13:32:33	2030 On 01/02/2024			Bond Future	1	220,000,000	Member	Sell
2023-12-14 13:32:33	2030 On 01/02/2024			Bond Future	1	220,000,000	Member	Buy
2023-12-14 13:54:34	2030 On 02/05/2024			Bond Future	1	25,700,000	Client	Buy
2023-12-14 13:54:34	2030 On 02/05/2024			Bond Future	1	176,200,000	Member	Sell
2023-12-14 13:54:34	2030 On 02/05/2024			Bond Future	1	176,200,000	Client	Buy
2023-12-14 13:54:34	2030 On 02/05/2024			Bond Future	1	25,700,000	Member	Sell
2023-12-14 13:54:34	2030 On 02/05/2024			Bond Future	1	25,700,000	Member	Buy
2023-12-14 14:17:42	2030 On 01/02/2024			Bond Future	1	5,100,000	Client	Buy
2023-12-14 16:17:05	2030 On 01/02/2024			Bond Future	1	220,000,000	Member	Buy
2023-12-14 16:17:05	2030 On 01/02/2024			Bond Future	1	220,000,000	Client	Sell
2023-12-14 17:13:08	2030 On 01/02/2024			Bond Future	1	73,900,000	Member	Sell
2023-12-14 17:29:48	2030 On 01/02/2024			Bond Future	1	73,900,000	Client	Buy
2023-12-14 17:37:18	2030 On 01/02/2024			Bond Future	1	12,300,000	Member	Buy
2023-12-14 17:51:12	2030 On 01/02/2024			Bond Future	1	12,300,000	Client	Sell
Total for 2030 Bond Future					39	2,373,800,000		
2023-12-14 11:12:48	2032 On 02/05/2024			Bond Future	1	108,400,000	Member	Buy
2023-12-14 11:13:44	2032 On 02/05/2024			Bond Future	1	94,600,000	Member	Sell
2023-12-14 12:30:44	2032 On 01/02/2024			Bond Future	1	4,700,000	Member	Sell
2023-12-14 12:30:44	2032 On 01/02/2024			Bond Future	1	4,700,000	Member	Buy
2023-12-14 12:49:59	2032 On 01/02/2024			Bond Future	1	4,700,000	Member	Sell
2023-12-14 12:49:59	2032 On 01/02/2024			Bond Future	1	4,700,000	Member	Buy
2023-12-14 13:19:27	2032 On 01/02/2024			Bond Future	1	4,700,000	Client	Sell
2023-12-14 13:19:27	2032 On 01/02/2024			Bond Future	1	4,700,000	Member	Buy
2023-12-14 13:52:12	2032 On 02/05/2024			Bond Future	1	13,800,000	Client	Sell
2023-12-14 13:52:12	2032 On 02/05/2024			Bond Future	1	13,800,000	Member	Sell
2023-12-14 13:52:12	2032 On 02/05/2024			Bond Future	1	94,600,000	Member	Buy
2023-12-14 13:52:12	2032 On 02/05/2024			Bond Future	1	13,800,000	Member	Buy
2023-12-14 13:52:12	2032 On 02/05/2024			Bond Future	1	94,600,000	Client	Sell
Total for 2032 Bond Future					13	461,800,000		
2023-12-14 12:30:44	2037 On 01/02/2024			Bond Future	1	4,100,000	Member	Buy
2023-12-14 12:30:44	2037 On 01/02/2024			Bond Future	1	4,100,000	Member	Sell
2023-12-14 12:51:43	2037 On 01/02/2024			Bond Future	1	4,100,000	Member	Buy
2023-12-14 12:51:43	2037 On 01/02/2024			Bond Future	1	4,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-12-14 13:20:08	2037 On 01/02/2024			Bond Future	1	4,100,000	Client	Sell
2023-12-14 13:20:08	2037 On 01/02/2024			Bond Future	1	4,100,000	Member	Buy
Total for 2037 Bond Future					6	24,600,000		
2023-12-14 12:30:44	2040 On 01/02/2024			Bond Future	1	4,800,000	Member	Sell
2023-12-14 12:30:44	2040 On 01/02/2024			Bond Future	1	4,800,000	Member	Buy
2023-12-14 12:52:37	2040 On 01/02/2024			Bond Future	1	4,800,000	Member	Buy
2023-12-14 12:52:37	2040 On 01/02/2024			Bond Future	1	4,800,000	Member	Sell
2023-12-14 13:20:25	2040 On 01/02/2024			Bond Future	1	4,800,000	Member	Buy
2023-12-14 13:20:25	2040 On 01/02/2024			Bond Future	1	4,800,000	Client	Sell
Total for 2040 Bond Future					6	28,800,000		
2023-12-14 10:05:19	2044 On 01/02/2024			Bond Future	1	2,800,000	Member	Sell
2023-12-14 10:05:19	2044 On 01/02/2024			Bond Future	1	2,800,000	Member	Buy
2023-12-14 10:11:52	2044 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2023-12-14 10:11:52	2044 On 01/02/2024			Bond Future	1	2,800,000	Member	Sell
2023-12-14 10:14:13	2044 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2023-12-14 10:14:13	2044 On 01/02/2024			Bond Future	1	1,500,000	Client	Buy
2023-12-14 10:14:13	2044 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy
2023-12-14 10:14:13	2044 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-12-14 10:14:13	2044 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2023-12-14 10:14:13	2044 On 01/02/2024			Bond Future	1	600,000	Client	Buy
2023-12-14 10:14:13	2044 On 01/02/2024			Bond Future	1	700,000	Client	Buy
2023-12-14 10:14:13	2044 On 01/02/2024			Bond Future	1	1,500,000	Member	Sell
2023-12-14 12:30:44	2044 On 01/02/2024			Bond Future	1	18,000,000	Member	Sell
2023-12-14 12:30:44	2044 On 01/02/2024			Bond Future	1	18,000,000	Member	Buy
2023-12-14 12:58:59	2044 On 01/02/2024			Bond Future	1	1,000,000	Client	Buy
2023-12-14 12:58:59	2044 On 01/02/2024			Bond Future	1	1,000,000	Client	Sell
2023-12-14 13:03:37	2044 On 01/02/2024			Bond Future	1	2,700,000	Member	Buy
2023-12-14 13:03:37	2044 On 01/02/2024			Bond Future	1	18,000,000	Member	Sell
2023-12-14 13:08:33	2044 On 01/02/2024			Bond Future	1	4,600,000	Member	Sell
2023-12-14 13:08:33	2044 On 01/02/2024			Bond Future	1	4,000,000	Member	Sell
2023-12-14 13:08:33	2044 On 01/02/2024			Bond Future	1	100,000	Member	Sell
2023-12-14 13:08:33	2044 On 01/02/2024			Bond Future	1	4,900,000	Client	Buy
2023-12-14 13:08:33	2044 On 01/02/2024			Bond Future	1	2,700,000	Client	Buy
2023-12-14 13:08:33	2044 On 01/02/2024			Bond Future	1	4,600,000	Client	Buy
2023-12-14 13:08:33	2044 On 01/02/2024			Bond Future	1	4,900,000	Member	Sell
2023-12-14 13:08:33	2044 On 01/02/2024			Bond Future	1	100,000	Client	Buy
2023-12-14 13:08:33	2044 On 01/02/2024			Bond Future	1	4,600,000	Member	Buy
2023-12-14 13:08:33	2044 On 01/02/2024			Bond Future	1	1,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-12-14 13:08:33	2044 On 01/02/2024			Bond Future	1	4,900,000	Member	Buy
2023-12-14 13:08:33	2044 On 01/02/2024			Bond Future	1	100,000	Member	Buy
2023-12-14 13:08:33	2044 On 01/02/2024			Bond Future	1	4,000,000	Member	Buy
2023-12-14 13:08:33	2044 On 01/02/2024			Bond Future	1	2,700,000	Member	Sell
2023-12-14 13:08:33	2044 On 01/02/2024			Bond Future	1	1,700,000	Member	Sell
2023-12-14 13:08:33	2044 On 01/02/2024			Bond Future	1	1,700,000	Client	Buy
2023-12-14 13:08:33	2044 On 01/02/2024			Bond Future	1	4,000,000	Client	Buy
2023-12-14 16:34:48	2044 On 01/02/2024			Bond Future	1	762,400,000	Member	Buy
2023-12-14 16:36:47	2044 On 01/02/2024			Bond Future	1	762,400,000	Member	Sell
Total for 2044 Bond Future					37	1,651,600,000		
2023-12-14 10:33:21	R035 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2023-12-14 10:33:21	R035 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-12-14 11:12:48	R035 On 02/05/2024			Bond Future	1	111,700,000	Member	Buy
2023-12-14 11:14:04	R035 On 02/05/2024			Bond Future	1	97,500,000	Member	Sell
2023-12-14 12:30:44	R035 On 01/02/2024			Bond Future	1	5,100,000	Member	Buy
2023-12-14 12:30:44	R035 On 01/02/2024			Bond Future	1	5,100,000	Member	Sell
2023-12-14 12:39:46	R035 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2023-12-14 12:39:46	R035 On 01/02/2024			Bond Future	1	200,000	Client	Sell
2023-12-14 12:50:53	R035 On 01/02/2024			Bond Future	1	5,100,000	Member	Buy
2023-12-14 12:50:53	R035 On 01/02/2024			Bond Future	1	5,100,000	Member	Sell
2023-12-14 13:19:51	R035 On 01/02/2024			Bond Future	1	5,100,000	Member	Buy
2023-12-14 13:19:51	R035 On 01/02/2024			Bond Future	1	5,100,000	Client	Sell
2023-12-14 13:53:14	R035 On 02/05/2024			Bond Future	1	14,200,000	Member	Buy
2023-12-14 13:53:14	R035 On 02/05/2024			Bond Future	1	14,200,000	Member	Sell
2023-12-14 13:53:14	R035 On 02/05/2024			Bond Future	1	14,200,000	Client	Sell
2023-12-14 13:53:15	R035 On 02/05/2024			Bond Future	1	97,500,000	Member	Buy
2023-12-14 13:53:15	R035 On 02/05/2024			Bond Future	1	97,500,000	Client	Sell
2023-12-14 16:34:48	R035 On 02/05/2024			Bond Future	1	607,000,000	Member	Sell
2023-12-14 16:37:25	R035 On 02/05/2024			Bond Future	1	607,000,000	Member	Buy
Total for R035 Bond Future					19	1,692,200,000		
2023-12-14 08:06:38	R186 On 01/02/2024			Bond Future	1	22,500,000	Member	Sell
2023-12-14 11:05:17	R186 On 01/02/2024			Bond Future	1	33,000,000	Member	Sell
2023-12-14 14:16:57	R186 On 01/02/2024			Bond Future	1	22,500,000	Client	Buy
2023-12-14 14:17:07	R186 On 01/02/2024			Bond Future	1	33,000,000	Member	Buy
2023-12-14 14:18:11	R186 On 01/02/2024			Bond Future	1	33,000,000	Client	Buy
2023-12-14 14:18:11	R186 On 01/02/2024			Bond Future	1	33,000,000	Member	Sell
2023-12-14 17:37:18	R186 On 01/02/2024			Bond Future	1	12,400,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-14 17:49:25	R186 On 01/02/2024			Bond Future	1	12,400,000	Client	Sell
Total for R186 Bond Future					8	201,800,000		
2023-12-14 13:57:01	R209 On 01/02/2024			Bond Future	1	5,600,000	Member	Buy
2023-12-14 13:57:01	R209 On 01/02/2024			Bond Future	1	5,600,000	Member	Sell
2023-12-14 13:59:46	R209 On 01/02/2024			Bond Future	1	5,600,000	Member	Buy
2023-12-14 14:00:28	R209 On 01/02/2024			Bond Future	1	5,600,000	Client	Sell
Total for R209 Bond Future					4	22,400,000		
2023-12-14 12:30:44	R213 On 01/02/2024			Bond Future	1	2,400,000	Member	Sell
2023-12-14 12:30:44	R213 On 01/02/2024			Bond Future	1	2,400,000	Member	Buy
2023-12-14 12:49:26	R213 On 01/02/2024			Bond Future	1	2,400,000	Member	Sell
2023-12-14 12:49:26	R213 On 01/02/2024			Bond Future	1	2,400,000	Member	Buy
2023-12-14 13:19:00	R213 On 01/02/2024			Bond Future	1	2,400,000	Member	Buy
2023-12-14 13:19:00	R213 On 01/02/2024			Bond Future	1	2,400,000	Client	Sell
2023-12-14 17:37:18	R213 On 01/02/2024			Bond Future	1	3,800,000	Member	Buy
2023-12-14 17:50:37	R213 On 01/02/2024			Bond Future	1	3,800,000	Client	Sell
Total for R213 Bond Future					8	22,000,000		
2023-12-14 12:30:44	R214 On 01/02/2024			Bond Future	1	1,300,000	Member	Sell
2023-12-14 12:30:44	R214 On 01/02/2024			Bond Future	1	1,300,000	Member	Buy
2023-12-14 12:53:16	R214 On 01/02/2024			Bond Future	1	1,300,000	Member	Sell
2023-12-14 12:53:16	R214 On 01/02/2024			Bond Future	1	1,300,000	Member	Buy
2023-12-14 13:20:48	R214 On 01/02/2024			Bond Future	1	1,300,000	Member	Buy
2023-12-14 13:20:48	R214 On 01/02/2024			Bond Future	1	1,300,000	Client	Sell
Total for R214 Bond Future					6	7,800,000		
Grand Total for all Instruments					146	6,486,800,000		