



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: 11/09/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-09-11 17:10:59	2025 On 01/02/2024			Bond Future	1	248,500,000	Member	Sell
2023-09-11 17:20:07	2025 On 01/02/2024			Bond Future	1	10,200,000	Member	Buy
2023-09-11 17:53:46	2025 On 01/02/2024			Bond Future	1	11,900,000	Member	Buy
2023-09-11 17:53:46	2025 On 01/02/2024			Bond Future	1	11,900,000	Client	Buy
2023-09-11 17:53:46	2025 On 01/02/2024			Bond Future	1	11,900,000	Member	Sell
2023-09-11 17:53:47	2025 On 01/02/2024			Bond Future	1	8,900,000	Client	Buy
2023-09-11 17:53:47	2025 On 01/02/2024			Bond Future	1	72,400,000	Client	Buy
2023-09-11 17:53:47	2025 On 01/02/2024			Bond Future	1	4,700,000	Member	Sell
2023-09-11 17:53:47	2025 On 01/02/2024			Bond Future	1	4,700,000	Client	Buy
2023-09-11 17:53:47	2025 On 01/02/2024			Bond Future	1	3,400,000	Member	Sell
2023-09-11 17:53:47	2025 On 01/02/2024			Bond Future	1	8,900,000	Member	Sell
2023-09-11 17:53:47	2025 On 01/02/2024			Bond Future	1	400,000	Member	Sell
2023-09-11 17:53:47	2025 On 01/02/2024			Bond Future	1	400,000	Client	Buy
2023-09-11 17:53:47	2025 On 01/02/2024			Bond Future	1	72,400,000	Member	Buy
2023-09-11 17:53:47	2025 On 01/02/2024			Bond Future	1	3,400,000	Member	Buy
2023-09-11 17:53:47	2025 On 01/02/2024			Bond Future	1	38,300,000	Member	Buy
2023-09-11 17:53:47	2025 On 01/02/2024			Bond Future	1	8,900,000	Member	Buy
2023-09-11 17:53:47	2025 On 01/02/2024			Bond Future	1	400,000	Member	Buy
2023-09-11 17:53:47	2025 On 01/02/2024			Bond Future	1	4,700,000	Member	Buy
2023-09-11 17:53:47	2025 On 01/02/2024			Bond Future	1	38,300,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-09-11 17:53:47	2025 On 01/02/2024			Bond Future	1	72,400,000	Member	Sell
2023-09-11 17:53:47	2025 On 01/02/2024			Bond Future	1	38,300,000	Client	Buy
2023-09-11 17:53:47	2025 On 01/02/2024			Bond Future	1	3,400,000	Client	Buy
2023-09-11 17:53:48	2025 On 01/02/2024			Bond Future	1	98,300,000	Client	Buy
2023-09-11 17:53:48	2025 On 01/02/2024			Bond Future	1	10,200,000	Member	Sell
2023-09-11 17:53:48	2025 On 01/02/2024			Bond Future	1	98,300,000	Member	Buy
2023-09-11 17:53:48	2025 On 01/02/2024			Bond Future	1	98,300,000	Member	Sell
2023-09-11 17:53:48	2025 On 01/02/2024			Bond Future	1	10,200,000	Client	Buy
Total for 2025 Bond Future					28	994,000,000		
2023-09-11 17:10:59	2033 On 01/02/2024			Bond Future	1	58,400,000	Member	Buy
2023-09-11 17:18:40	2033 On 01/02/2024			Bond Future	1	2,400,000	Member	Sell
2023-09-11 17:50:34	2033 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2023-09-11 17:50:34	2033 On 01/02/2024			Bond Future	1	2,800,000	Member	Sell
2023-09-11 17:50:34	2033 On 01/02/2024			Bond Future	1	2,800,000	Member	Buy
2023-09-11 17:50:34	2033 On 01/02/2024			Bond Future	1	17,000,000	Member	Sell
2023-09-11 17:50:34	2033 On 01/02/2024			Bond Future	1	2,100,000	Member	Sell
2023-09-11 17:50:34	2033 On 01/02/2024			Bond Future	1	100,000	Member	Sell
2023-09-11 17:50:34	2033 On 01/02/2024			Bond Future	1	17,000,000	Member	Buy
2023-09-11 17:50:34	2033 On 01/02/2024			Bond Future	1	100,000	Member	Buy
2023-09-11 17:50:34	2033 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
2023-09-11 17:50:34	2033 On 01/02/2024			Bond Future	1	100,000	Client	Sell
2023-09-11 17:50:34	2033 On 01/02/2024			Bond Future	1	1,100,000	Client	Sell
2023-09-11 17:50:34	2033 On 01/02/2024			Bond Future	1	2,100,000	Client	Sell
2023-09-11 17:50:34	2033 On 01/02/2024			Bond Future	1	2,100,000	Member	Buy
2023-09-11 17:50:34	2033 On 01/02/2024			Bond Future	1	17,000,000	Client	Sell
2023-09-11 17:50:34	2033 On 01/02/2024			Bond Future	1	2,800,000	Client	Sell
2023-09-11 17:50:35	2033 On 01/02/2024			Bond Future	1	800,000	Client	Sell
2023-09-11 17:50:35	2033 On 01/02/2024			Bond Future	1	2,400,000	Member	Buy
2023-09-11 17:50:35	2033 On 01/02/2024			Bond Future	1	9,000,000	Member	Buy
2023-09-11 17:50:35	2033 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2023-09-11 17:50:35	2033 On 01/02/2024			Bond Future	1	2,400,000	Client	Sell
2023-09-11 17:50:35	2033 On 01/02/2024			Bond Future	1	9,000,000	Client	Sell
2023-09-11 17:50:35	2033 On 01/02/2024			Bond Future	1	23,100,000	Member	Buy
2023-09-11 17:50:35	2033 On 01/02/2024			Bond Future	1	23,100,000	Client	Sell
2023-09-11 17:50:35	2033 On 01/02/2024			Bond Future	1	800,000	Member	Sell
2023-09-11 17:50:35	2033 On 01/02/2024			Bond Future	1	9,000,000	Member	Sell
2023-09-11 17:50:35	2033 On 01/02/2024			Bond Future	1	23,100,000	Member	Sell
Total for 2033 Bond Future					28	233,600,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-09-11 12:17:35	2037 On 02/11/2023			Bond Future	1	46,900,000	Member	Sell
2023-09-11 12:17:35	2037 On 02/11/2023			Bond Future	1	46,900,000	Member	Buy
2023-09-11 14:42:19	2037 On 02/11/2023			Bond Future	1	46,900,000	Member	Sell
2023-09-11 14:42:19	2037 On 02/11/2023			Bond Future	1	46,900,000	Client	Buy
Total for 2037 Bond Future					4	187,600,000		
2023-09-11 09:53:18	R035 On 02/11/2023			Bond Future	1	700,000	Member	Sell
2023-09-11 11:12:27	R035 On 02/11/2023			Bond Future	1	700,000	Client	Buy
2023-09-11 16:44:34	R035 On 02/11/2023			Bond Future	1	100,000,000	Member	Buy
2023-09-11 16:44:34	R035 On 02/11/2023			Bond Future	1	100,000,000	Member	Sell
2023-09-11 17:00:42	R035 On 02/11/2023			Bond Future	1	11,200,000	Member	Sell
2023-09-11 17:15:36	R035 On 02/11/2023			Bond Future	1	11,200,000	Client	Buy
Total for R035 Bond Future					6	223,800,000		
2023-09-11 08:07:13	R186 On 02/11/2023			Bond Future	1	641,400,000	Member	Buy
2023-09-11 08:07:13	R186 On 02/11/2023			Bond Future	1	641,400,000	Member	Sell
2023-09-11 09:53:18	R186 On 02/11/2023			Bond Future	1	9,700,000	Member	Sell
2023-09-11 10:27:43	R186 On 02/11/2023			Bond Future	1	10,200,000	Member	Sell
2023-09-11 10:32:59	R186 On 02/11/2023			Bond Future	1	10,200,000	Client	Buy
2023-09-11 11:14:57	R186 On 02/11/2023			Bond Future	1	9,200,000	Member	Buy
2023-09-11 11:15:50	R186 On 02/11/2023			Bond Future	1	500,000	Member	Buy
2023-09-11 11:15:50	R186 On 02/11/2023			Bond Future	1	9,200,000	Client	Buy
2023-09-11 11:15:50	R186 On 02/11/2023			Bond Future	1	9,200,000	Member	Sell
2023-09-11 11:15:50	R186 On 02/11/2023			Bond Future	1	500,000	Client	Buy
2023-09-11 11:15:50	R186 On 02/11/2023			Bond Future	1	500,000	Member	Sell
2023-09-11 12:16:33	R186 On 02/11/2023			Bond Future	1	641,400,000	Member	Buy
2023-09-11 12:16:33	R186 On 02/11/2023			Bond Future	1	641,400,000	Client	Sell
2023-09-11 17:21:40	R186 On 02/11/2023			Bond Future	1	641,400,000	Member	Buy
2023-09-11 17:21:40	R186 On 02/11/2023			Bond Future	1	641,400,000	Member	Buy
2023-09-11 17:21:40	R186 On 02/11/2023			Bond Future	1	641,400,000	Member	Sell
2023-09-11 17:21:40	R186 On 02/11/2023			Bond Future	1	641,400,000	Member	Sell
2023-09-11 17:26:40	R186 On 02/11/2023			Bond Future	1	641,400,000	Member	Sell
2023-09-11 17:26:40	R186 On 02/11/2023			Bond Future	1	641,400,000	Client	Buy
2023-09-11 17:27:28	R186 On 02/11/2023			Bond Future	1	641,400,000	Member	Sell
2023-09-11 17:27:28	R186 On 02/11/2023			Bond Future	1	641,400,000	Client	Buy
Total for R186 Bond Future					21	7,756,000,000		
2023-09-11 12:17:35	R209 On 02/11/2023			Bond Future	1	10,100,000	Member	Buy
2023-09-11 12:17:35	R209 On 02/11/2023			Bond Future	1	10,100,000	Member	Sell
2023-09-11 14:42:51	R209 On 02/11/2023			Bond Future	1	10,100,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-09-11 14:42:51	R209 On 02/11/2023			Bond Future	1	10,100,000	Member	Sell
Total for R209 Bond Future					4	40,400,000		
2023-09-11 09:29:11	R214 On 02/11/2023			Bond Future	1	200,000,000	Member	Sell
2023-09-11 10:38:02	R214 On 02/11/2023			Bond Future	1	16,800,000	Member	Buy
2023-09-11 10:39:52	R214 On 02/11/2023			Bond Future	1	59,600,000	Member	Buy
2023-09-11 10:39:52	R214 On 02/11/2023			Bond Future	1	11,500,000	Member	Sell
2023-09-11 10:39:52	R214 On 02/11/2023			Bond Future	1	59,600,000	Client	Buy
2023-09-11 10:39:52	R214 On 02/11/2023			Bond Future	1	11,500,000	Member	Buy
2023-09-11 10:39:52	R214 On 02/11/2023			Bond Future	1	15,000,000	Member	Buy
2023-09-11 10:39:52	R214 On 02/11/2023			Bond Future	1	59,600,000	Member	Sell
2023-09-11 10:39:52	R214 On 02/11/2023			Bond Future	1	15,000,000	Client	Buy
2023-09-11 10:39:52	R214 On 02/11/2023			Bond Future	1	15,000,000	Member	Sell
2023-09-11 10:39:52	R214 On 02/11/2023			Bond Future	1	11,500,000	Client	Buy
2023-09-11 10:39:53	R214 On 02/11/2023			Bond Future	1	34,500,000	Client	Buy
2023-09-11 10:39:53	R214 On 02/11/2023			Bond Future	1	16,800,000	Member	Sell
2023-09-11 10:39:53	R214 On 02/11/2023			Bond Future	1	62,600,000	Client	Buy
2023-09-11 10:39:53	R214 On 02/11/2023			Bond Future	1	34,500,000	Member	Sell
2023-09-11 10:39:53	R214 On 02/11/2023			Bond Future	1	62,600,000	Member	Sell
2023-09-11 10:39:53	R214 On 02/11/2023			Bond Future	1	16,800,000	Client	Buy
2023-09-11 10:39:53	R214 On 02/11/2023			Bond Future	1	34,500,000	Member	Buy
2023-09-11 10:39:53	R214 On 02/11/2023			Bond Future	1	62,600,000	Member	Buy
Total for R214 Bond Future					19	800,000,000		
Grand Total for all Instruments					110	10,235,400,000		