



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: 08/12/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-08 09:19:43	2030 On 01/02/2024			Bond Future	1	385,000,000	Member	Sell
2023-12-08 10:48:30	2030 On 01/02/2024			Bond Future	1	55,000,000	Member	Buy
2023-12-08 10:49:10	2030 On 01/02/2024			Bond Future	1	250,000,000	Member	Buy
2023-12-08 10:49:10	2030 On 01/02/2024			Bond Future	1	80,000,000	Member	Buy
2023-12-08 10:49:10	2030 On 01/02/2024			Bond Future	1	55,000,000	Member	Sell
2023-12-08 10:49:10	2030 On 01/02/2024			Bond Future	1	80,000,000	Member	Sell
2023-12-08 10:49:10	2030 On 01/02/2024			Bond Future	1	80,000,000	Client	Buy
2023-12-08 10:49:10	2030 On 01/02/2024			Bond Future	1	250,000,000	Member	Sell
2023-12-08 10:49:10	2030 On 01/02/2024			Bond Future	1	55,000,000	Client	Buy
2023-12-08 10:49:10	2030 On 01/02/2024			Bond Future	1	250,000,000	Client	Buy
2023-12-08 16:53:45	2030 On 01/02/2024			Bond Future	1	483,300,000	Member	Sell
2023-12-08 17:39:32	2030 On 01/02/2024			Bond Future	1	1,600,000	Member	Buy
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	300,000,000	Member	Buy
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	46,000,000	Member	Buy
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	28,500,000	Client	Buy
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	10,900,000	Member	Sell
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	15,700,000	Member	Buy
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	15,700,000	Client	Buy
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	28,500,000	Member	Buy
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	43,300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	10,900,000	Member	Buy
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	9,100,000	Member	Buy
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	8,900,000	Member	Buy
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	6,700,000	Member	Buy
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	46,000,000	Member	Sell
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	43,300,000	Member	Sell
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	8,900,000	Member	Sell
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	10,900,000	Client	Buy
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	6,700,000	Client	Buy
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	8,900,000	Client	Buy
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	28,500,000	Member	Sell
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	15,700,000	Member	Sell
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	43,300,000	Client	Buy
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	46,000,000	Client	Buy
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	300,000,000	Member	Sell
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	300,000,000	Client	Buy
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	6,700,000	Member	Sell
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	9,100,000	Client	Buy
2023-12-08 17:42:56	2030 On 01/02/2024			Bond Future	1	9,100,000	Member	Sell
2023-12-08 17:42:57	2030 On 01/02/2024			Bond Future	1	1,600,000	Member	Sell
2023-12-08 17:42:57	2030 On 01/02/2024			Bond Future	1	2,900,000	Client	Buy
2023-12-08 17:42:57	2030 On 01/02/2024			Bond Future	1	2,000,000	Client	Buy
2023-12-08 17:42:57	2030 On 01/02/2024			Bond Future	1	2,000,000	Member	Sell
2023-12-08 17:42:57	2030 On 01/02/2024			Bond Future	1	5,500,000	Member	Sell
2023-12-08 17:42:57	2030 On 01/02/2024			Bond Future	1	2,200,000	Member	Sell
2023-12-08 17:42:57	2030 On 01/02/2024			Bond Future	1	2,900,000	Member	Sell
2023-12-08 17:42:57	2030 On 01/02/2024			Bond Future	1	5,500,000	Client	Buy
2023-12-08 17:42:57	2030 On 01/02/2024			Bond Future	1	1,600,000	Client	Buy
2023-12-08 17:42:57	2030 On 01/02/2024			Bond Future	1	2,200,000	Client	Buy
2023-12-08 17:42:57	2030 On 01/02/2024			Bond Future	1	5,500,000	Member	Buy
2023-12-08 17:42:57	2030 On 01/02/2024			Bond Future	1	2,900,000	Member	Buy
2023-12-08 17:42:57	2030 On 01/02/2024			Bond Future	1	2,200,000	Member	Buy
2023-12-08 17:42:57	2030 On 01/02/2024			Bond Future	1	2,000,000	Member	Buy
Total for 2030 Bond Future					53	3,473,200,000		
2023-12-08 10:58:35	2032 On 01/02/2024			Bond Future	1	12,000,000	Member	Sell
2023-12-08 10:58:35	2032 On 01/02/2024			Bond Future	1	6,000,000	Client	Buy
2023-12-08 10:58:35	2032 On 01/02/2024			Bond Future	1	6,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-12-08 10:58:35	2032 On 01/02/2024			Bond Future	1	12,000,000	Client	Buy
Total for 2032 Bond Future					4	36,000,000		
2023-12-08 13:59:11	2040 On 07/11/2024			Bond Future	1	500,000	Client	Sell
2023-12-08 13:59:11	2040 On 07/11/2024			Bond Future	1	500,000	Client	Buy
2023-12-08 14:53:09	2040 On 01/02/2024			Bond Future	1	130,000,000	Member	Sell
2023-12-08 14:54:05	2040 On 01/02/2024			Bond Future	1	130,000,000	Member	Buy
Total for 2040 Bond Future					4	261,000,000		
2023-12-08 13:59:11	R035 On 07/11/2024			Bond Future	1	400,000	Client	Buy
2023-12-08 13:59:11	R035 On 07/11/2024			Bond Future	1	400,000	Client	Sell
2023-12-08 14:39:53	R035 On 01/02/2024			Bond Future	1	71,000,000	Member	Sell
2023-12-08 14:40:53	R035 On 01/02/2024			Bond Future	1	71,000,000	Member	Buy
Total for R035 Bond Future					4	142,800,000		
2023-12-08 09:01:30	R186 On 01/02/2024			Bond Future	1	412,000,000	Member	Sell
2023-12-08 10:43:20	R186 On 01/02/2024			Bond Future	1	2,200,000	Member	Buy
2023-12-08 10:47:11	R186 On 01/02/2024			Bond Future	1	15,000,000	Member	Buy
2023-12-08 10:47:11	R186 On 01/02/2024			Bond Future	1	93,900,000	Member	Buy
2023-12-08 10:47:11	R186 On 01/02/2024			Bond Future	1	38,000,000	Member	Buy
2023-12-08 10:47:11	R186 On 01/02/2024			Bond Future	1	171,000,000	Member	Buy
2023-12-08 10:47:11	R186 On 01/02/2024			Bond Future	1	15,000,000	Client	Buy
2023-12-08 10:47:11	R186 On 01/02/2024			Bond Future	1	38,000,000	Client	Buy
2023-12-08 10:47:11	R186 On 01/02/2024			Bond Future	1	16,000,000	Member	Buy
2023-12-08 10:47:11	R186 On 01/02/2024			Bond Future	1	15,300,000	Member	Buy
2023-12-08 10:47:11	R186 On 01/02/2024			Bond Future	1	171,000,000	Client	Buy
2023-12-08 10:47:11	R186 On 01/02/2024			Bond Future	1	16,000,000	Member	Sell
2023-12-08 10:47:11	R186 On 01/02/2024			Bond Future	1	15,300,000	Client	Buy
2023-12-08 10:47:11	R186 On 01/02/2024			Bond Future	1	93,900,000	Member	Sell
2023-12-08 10:47:11	R186 On 01/02/2024			Bond Future	1	16,000,000	Client	Buy
2023-12-08 10:47:11	R186 On 01/02/2024			Bond Future	1	93,900,000	Client	Buy
2023-12-08 10:47:11	R186 On 01/02/2024			Bond Future	1	15,300,000	Member	Sell
2023-12-08 10:47:11	R186 On 01/02/2024			Bond Future	1	171,000,000	Member	Sell
2023-12-08 10:47:11	R186 On 01/02/2024			Bond Future	1	38,000,000	Member	Sell
2023-12-08 10:47:11	R186 On 01/02/2024			Bond Future	1	15,000,000	Member	Sell
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	6,600,000	Member	Sell
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	2,500,000	Member	Sell
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	2,200,000	Member	Sell
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	2,900,000	Member	Sell
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	4,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	6,600,000	Client	Buy
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	2,200,000	Client	Buy
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	3,500,000	Member	Sell
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	2,500,000	Client	Buy
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	6,000,000	Client	Buy
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	9,200,000	Client	Buy
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	4,000,000	Client	Buy
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	5,300,000	Client	Buy
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	7,400,000	Member	Sell
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	13,200,000	Client	Buy
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	7,400,000	Client	Buy
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	3,500,000	Client	Buy
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	5,300,000	Member	Buy
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	4,000,000	Member	Buy
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	3,500,000	Member	Buy
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	2,900,000	Member	Buy
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	2,900,000	Client	Buy
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	6,000,000	Member	Sell
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	5,300,000	Member	Sell
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	9,200,000	Member	Sell
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	13,200,000	Member	Sell
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	6,600,000	Member	Buy
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	9,200,000	Member	Buy
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	6,000,000	Member	Buy
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	7,400,000	Member	Buy
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	2,500,000	Member	Buy
2023-12-08 10:47:12	R186 On 01/02/2024			Bond Future	1	13,200,000	Member	Buy
Total for R186 Bond Future					52	1,648,000,000		
2023-12-08 17:18:18	R209 On 01/02/2024			Bond Future	1	1,400,000	Member	Sell
2023-12-08 17:18:18	R209 On 01/02/2024			Bond Future	1	1,400,000	Member	Buy
2023-12-08 17:25:25	R209 On 01/02/2024			Bond Future	1	1,400,000	Client	Sell
2023-12-08 17:25:25	R209 On 01/02/2024			Bond Future	1	1,400,000	Member	Buy
Total for R209 Bond Future					4	5,600,000		
2023-12-08 13:59:11	R213 On 07/11/2024			Bond Future	1	200,000	Client	Sell
2023-12-08 13:59:11	R213 On 07/11/2024			Bond Future	1	200,000	Client	Buy
Total for R213 Bond Future					2	400,000		
Grand Total for all Instruments					123	5,567,000,000		