



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: 11/12/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-11 10:15:18	2030 On 01/02/2024			Bond Future	1	13,900,000	Member	Sell
2023-12-11 10:36:18	2030 On 01/02/2024			Bond Future	1	12,900,000	Member	Buy
2023-12-11 10:37:07	2030 On 01/02/2024			Bond Future	1	1,000,000	Client	Buy
2023-12-11 10:37:07	2030 On 01/02/2024			Bond Future	1	1,000,000	Member	Buy
2023-12-11 10:37:07	2030 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2023-12-11 10:37:08	2030 On 01/02/2024			Bond Future	1	12,900,000	Member	Sell
2023-12-11 10:37:08	2030 On 01/02/2024			Bond Future	1	12,900,000	Client	Buy
2023-12-11 17:43:53	2030 On 01/02/2024			Bond Future	1	151,500,000	Member	Sell
2023-12-11 17:56:24	2030 On 01/02/2024			Bond Future	1	151,500,000	Member	Buy
2023-12-11 17:59:28	2030 On 01/02/2024			Bond Future	1	151,500,000	Member	Sell
2023-12-11 17:59:28	2030 On 01/02/2024			Bond Future	1	151,500,000	Client	Buy
Total for 2030 Bond Future					11	661,600,000		
2023-12-11 12:50:08	2037 On 01/02/2024			Bond Future	1	13,000,000	Member	Buy
2023-12-11 14:26:14	2037 On 01/02/2024			Bond Future	1	13,000,000	Member	Sell
2023-12-11 14:33:06	2037 On 01/02/2024			Bond Future	1	13,000,000	Client	Sell
2023-12-11 14:33:06	2037 On 01/02/2024			Bond Future	1	13,000,000	Member	Buy
2023-12-11 17:33:29	2037 On 01/02/2024			Bond Future	1	3,100,000	Member	Buy
2023-12-11 17:53:36	2037 On 01/02/2024			Bond Future	1	3,100,000	Member	Sell
2023-12-11 17:59:44	2037 On 01/02/2024			Bond Future	1	3,100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-12-11 17:59:44	2037 On 01/02/2024			Bond Future	1	3,100,000	Client	Sell
Total for 2037 Bond Future					8	64,400,000		
2023-12-11 09:44:09	2040 On 01/02/2024			Bond Future	1	105,000,000	Member	Sell
2023-12-11 09:44:40	2040 On 01/02/2024			Bond Future	1	105,000,000	Member	Buy
2023-12-11 12:50:08	2040 On 01/02/2024			Bond Future	1	25,000,000	Member	Sell
2023-12-11 14:28:49	2040 On 01/02/2024			Bond Future	1	25,000,000	Member	Buy
2023-12-11 14:33:15	2040 On 01/02/2024			Bond Future	1	25,000,000	Member	Sell
2023-12-11 14:33:15	2040 On 01/02/2024			Bond Future	1	25,000,000	Client	Buy
Total for 2040 Bond Future					6	310,000,000		
2023-12-11 08:49:09	2044 On 01/02/2024			Bond Future	1	41,300,000	Member	Sell
2023-12-11 08:49:09	2044 On 01/02/2024			Bond Future	1	41,300,000	Member	Buy
2023-12-11 11:17:33	2044 On 01/02/2024			Bond Future	1	1,500,000	Member	Sell
2023-12-11 11:17:33	2044 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy
2023-12-11 11:27:48	2044 On 01/02/2024			Bond Future	1	1,500,000	Client	Sell
2023-12-11 11:27:48	2044 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy
2023-12-11 12:50:08	2044 On 01/02/2024			Bond Future	1	12,000,000	Member	Buy
2023-12-11 12:54:28	2044 On 01/02/2024			Bond Future	1	154,100,000	Member	Sell
2023-12-11 12:54:28	2044 On 01/02/2024			Bond Future	1	43,800,000	Member	Buy
2023-12-11 14:31:28	2044 On 01/02/2024			Bond Future	1	12,000,000	Member	Sell
2023-12-11 14:33:26	2044 On 01/02/2024			Bond Future	1	12,000,000	Member	Buy
2023-12-11 14:33:26	2044 On 01/02/2024			Bond Future	1	12,000,000	Client	Sell
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	3,200,000	Member	Sell
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	2,300,000	Client	Buy
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	6,900,000	Member	Sell
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	2,300,000	Member	Sell
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	2,700,000	Client	Buy
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	2,300,000	Member	Sell
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	2,100,000	Client	Buy
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	800,000	Member	Sell
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	300,000	Member	Sell
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	2,400,000	Client	Buy
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	2,400,000	Member	Sell
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	6,900,000	Client	Buy
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	2,300,000	Member	Buy
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	2,300,000	Member	Buy
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	2,100,000	Member	Buy
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	9,000,000	Member	Buy
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	2,400,000	Member	Buy
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	3,200,000	Member	Buy
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	6,900,000	Member	Buy
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	2,700,000	Member	Sell
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	9,000,000	Client	Buy
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	3,200,000	Client	Buy
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	1,000,000	Member	Buy
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	2,700,000	Member	Buy
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	2,300,000	Client	Buy
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	2,100,000	Member	Sell
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	800,000	Client	Buy
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	300,000	Client	Buy
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	9,000,000	Member	Sell
2023-12-11 14:49:46	2044 On 01/02/2024			Bond Future	1	1,000,000	Client	Buy
2023-12-11 14:49:47	2044 On 01/02/2024			Bond Future	1	74,100,000	Member	Sell
2023-12-11 14:49:47	2044 On 01/02/2024			Bond Future	1	43,800,000	Member	Sell
2023-12-11 14:49:47	2044 On 01/02/2024			Bond Future	1	3,200,000	Member	Sell
2023-12-11 14:49:47	2044 On 01/02/2024			Bond Future	1	43,800,000	Client	Buy
2023-12-11 14:49:47	2044 On 01/02/2024			Bond Future	1	3,200,000	Member	Buy
2023-12-11 14:49:47	2044 On 01/02/2024			Bond Future	1	74,100,000	Member	Buy
2023-12-11 14:49:47	2044 On 01/02/2024			Bond Future	1	74,100,000	Client	Buy
2023-12-11 14:49:47	2044 On 01/02/2024			Bond Future	1	3,200,000	Client	Buy
Total for 2044 Bond Future					53	753,000,000		
2023-12-11 09:04:25	R186 On 07/11/2024			Bond Future	1	71,000,000	Member	Buy
2023-12-11 09:05:01	R186 On 07/11/2024			Bond Future	1	71,000,000	Member	Sell
2023-12-11 10:24:10	R186 On 07/11/2024			Bond Future	1	71,000,000	Client	Sell
2023-12-11 10:24:10	R186 On 07/11/2024			Bond Future	1	71,000,000	Member	Buy
2023-12-11 10:25:30	R186 On 01/02/2024			Bond Future	1	18,000,000	Member	Sell
2023-12-11 10:44:40	R186 On 01/02/2024			Bond Future	1	13,000,000	Member	Buy
2023-12-11 10:46:25	R186 On 01/02/2024			Bond Future	1	3,700,000	Member	Buy
2023-12-11 10:46:25	R186 On 01/02/2024			Bond Future	1	1,300,000	Member	Buy
2023-12-11 10:46:25	R186 On 01/02/2024			Bond Future	1	1,300,000	Member	Sell
2023-12-11 10:46:25	R186 On 01/02/2024			Bond Future	1	1,300,000	Client	Buy
2023-12-11 10:46:25	R186 On 01/02/2024			Bond Future	1	13,000,000	Member	Sell
2023-12-11 10:46:25	R186 On 01/02/2024			Bond Future	1	3,700,000	Member	Sell
2023-12-11 10:46:25	R186 On 01/02/2024			Bond Future	1	3,700,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-11 10:46:25	R186 On 01/02/2024			Bond Future	1	13,000,000	Client	Buy
2023-12-11 10:46:54	R186 On 01/02/2024			Bond Future	1	52,000,000	Member	Sell
2023-12-11 10:54:01	R186 On 01/02/2024			Bond Future	1	52,000,000	Client	Buy
Total for R186 Bond Future					16	460,000,000		
2023-12-11 10:38:36	R209 On 01/02/2024			Bond Future	1	1,400,000	Member	Sell
2023-12-11 10:38:36	R209 On 01/02/2024			Bond Future	1	1,400,000	Member	Buy
Total for R209 Bond Future					2	2,800,000		
Grand Total for all Instruments					96	2,251,800,000		