



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: 21/12/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-21 11:11:31	2030 On 01/02/2024			Bond Future	1	2,000,000	Member	Buy
2023-12-21 11:11:31	2030 On 01/02/2024			Bond Future	1	2,000,000	Client	Sell
2023-12-21 12:27:16	2030 On 01/02/2024			Bond Future	1	501,100,000	Member	Sell
2023-12-21 12:39:01	2030 On 01/02/2024			Bond Future	1	501,100,000	Client	Buy
2023-12-21 12:39:44	2030 On 01/02/2024			Bond Future	1	4,500,000	Member	Buy
2023-12-21 12:50:15	2030 On 01/02/2024			Bond Future	1	3,100,000	Member	Sell
2023-12-21 12:52:48	2030 On 01/02/2024			Bond Future	1	1,400,000	Member	Sell
2023-12-21 12:52:48	2030 On 01/02/2024			Bond Future	1	1,400,000	Member	Buy
2023-12-21 12:52:48	2030 On 01/02/2024			Bond Future	1	3,100,000	Member	Buy
2023-12-21 12:52:48	2030 On 01/02/2024			Bond Future	1	3,100,000	Client	Sell
2023-12-21 12:52:48	2030 On 01/02/2024			Bond Future	1	1,400,000	Client	Sell
Total for 2030 Bond Future					11	1,024,200,000		
2023-12-21 11:53:57	2033 On 01/02/2024			Bond Future	1	40,000,000	Member	Buy
2023-12-21 11:55:27	2033 On 01/02/2024			Bond Future	1	40,000,000	Member	Sell
2023-12-21 12:31:35	2033 On 01/02/2024			Bond Future	1	40,000,000	Member	Buy
2023-12-21 12:31:35	2033 On 01/02/2024			Bond Future	1	40,000,000	Client	Sell
Total for 2033 Bond Future					4	160,000,000		
2023-12-21 12:27:16	2040 On 01/02/2024			Bond Future	1	85,700,000	Member	Sell
2023-12-21 12:41:56	2040 On 01/02/2024			Bond Future	1	85,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-21 12:42:38	2040 On 01/02/2024			Bond Future	1	85,700,000	Member	Sell
2023-12-21 12:42:38	2040 On 01/02/2024			Bond Future	1	85,700,000	Client	Buy
Total for 2040 Bond Future					4	342,800,000		
2023-12-21 12:42:19	R035 On 01/02/2024			Bond Future	1	3,400,000	Member	Buy
2023-12-21 12:47:05	R035 On 01/02/2024			Bond Future	1	2,300,000	Member	Sell
2023-12-21 12:48:10	R035 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2023-12-21 12:48:10	R035 On 01/02/2024			Bond Future	1	1,100,000	Client	Sell
2023-12-21 12:48:10	R035 On 01/02/2024			Bond Future	1	2,300,000	Client	Sell
2023-12-21 12:48:10	R035 On 01/02/2024			Bond Future	1	2,300,000	Member	Buy
2023-12-21 12:48:10	R035 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
Total for R035 Bond Future					7	13,600,000		
2023-12-21 08:53:42	R186 On 01/02/2024			Bond Future	1	91,000,000	Member	Sell
2023-12-21 09:18:16	R186 On 01/02/2024			Bond Future	1	91,000,000	Client	Buy
2023-12-21 12:27:16	R186 On 01/02/2024			Bond Future	1	15,000,000	Member	Sell
2023-12-21 12:38:12	R186 On 01/02/2024			Bond Future	1	15,000,000	Client	Buy
Total for R186 Bond Future					4	212,000,000		
2023-12-21 12:10:56	R248 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2023-12-21 12:10:56	R248 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-12-21 12:13:30	R248 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-12-21 12:13:30	R248 On 01/02/2024			Bond Future	1	200,000	Client	Buy
Total for R248 Bond Future					4	800,000		
Grand Total for all Instruments					34	1,753,400,000		