



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: 15/03/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-15 09:49:19	2030 On 02/05/2024			Bond Future	1	3,500,000	Client	Buy
2024-03-15 09:49:19	2030 On 02/05/2024			Bond Future	1	3,500,000	Member	Sell
2024-03-15 15:35:34	2030 On 02/05/2024			Bond Future	1	11,400,000	Member	Buy
2024-03-15 15:35:34	2030 On 02/05/2024			Bond Future	1	11,400,000	Member	Sell
2024-03-15 17:13:40	2030 On 02/05/2024			Bond Future	1	3,000,000	Client	Buy
2024-03-15 17:13:40	2030 On 02/05/2024			Bond Future	1	8,400,000	Member	Sell
2024-03-15 17:13:40	2030 On 02/05/2024			Bond Future	1	3,000,000	Member	Sell
2024-03-15 17:13:40	2030 On 02/05/2024			Bond Future	1	8,400,000	Client	Buy
Total for 2030 Bond Future					8	52,600,000		
2024-03-15 09:50:01	2032 On 02/05/2024			Bond Future	1	3,500,000	Client	Buy
2024-03-15 09:50:01	2032 On 02/05/2024			Bond Future	1	3,500,000	Member	Sell
2024-03-15 13:12:40	2032 On 02/05/2024			Bond Future	1	50,000,000	Member	Buy
2024-03-15 13:12:40	2032 On 02/05/2024			Bond Future	1	50,000,000	Member	Sell
2024-03-15 14:32:32	2032 On 02/05/2024			Bond Future	1	50,000,000	Member	Sell
2024-03-15 14:32:32	2032 On 02/05/2024			Bond Future	1	50,000,000	Member	Buy
2024-03-15 14:37:49	2032 On 02/05/2024			Bond Future	1	50,000,000	Member	Sell
2024-03-15 14:37:49	2032 On 02/05/2024			Bond Future	1	50,000,000	Client	Buy
Total for 2032 Bond Future					8	307,000,000		
2024-03-15 09:34:11	2037 On 02/05/2024			Bond Future	1	4,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-15 09:52:06	2037 On 02/05/2024			Bond Future	1	4,600,000	Client	Buy
Total for 2037 Bond Future					2	9,200,000		
2024-03-15 09:50:49	2040 On 02/05/2024			Bond Future	1	5,100,000	Member	Sell
2024-03-15 09:50:49	2040 On 02/05/2024			Bond Future	1	5,100,000	Client	Buy
2024-03-15 11:16:43	2040 On 01/08/2024	12.28	Call	Bond Future	1	68,000,000	Member	Buy
2024-03-15 11:16:43	2040 On 01/08/2024	12.88	Put	Bond Future	1	68,000,000	Member	Sell
2024-03-15 11:16:43	2040 On 01/08/2024	13.48	Put	Bond Future	1	68,000,000	Member	Buy
2024-03-15 13:04:27	2040 On 02/05/2024			Bond Future	1	266,900,000	Member	Buy
2024-03-15 13:59:21	2040 On 01/08/2024	12.28	Call	Bond Future	1	6,500,000	Member	Sell
2024-03-15 14:01:50	2040 On 01/08/2024	12.28	Call	Bond Future	1	8,300,000	Member	Sell
2024-03-15 14:01:50	2040 On 01/08/2024	12.28	Call	Bond Future	1	200,000	Member	Sell
2024-03-15 14:01:50	2040 On 01/08/2024	12.28	Call	Bond Future	1	4,300,000	Member	Sell
2024-03-15 14:01:50	2040 On 01/08/2024	12.28	Call	Bond Future	1	7,200,000	Member	Sell
2024-03-15 14:01:50	2040 On 01/08/2024	12.28	Call	Bond Future	1	38,900,000	Member	Sell
2024-03-15 14:01:50	2040 On 01/08/2024	12.28	Call	Bond Future	1	8,300,000	Member	Buy
2024-03-15 14:01:50	2040 On 01/08/2024	12.28	Call	Bond Future	1	8,300,000	Client	Sell
2024-03-15 14:01:50	2040 On 01/08/2024	12.28	Call	Bond Future	1	38,900,000	Member	Buy
2024-03-15 14:01:50	2040 On 01/08/2024	12.28	Call	Bond Future	1	38,900,000	Client	Sell
2024-03-15 14:01:50	2040 On 01/08/2024	12.28	Call	Bond Future	1	200,000	Member	Buy
2024-03-15 14:01:50	2040 On 01/08/2024	12.28	Call	Bond Future	1	200,000	Client	Sell
2024-03-15 14:01:50	2040 On 01/08/2024	12.28	Call	Bond Future	1	4,300,000	Member	Buy
2024-03-15 14:01:50	2040 On 01/08/2024	12.28	Call	Bond Future	1	4,300,000	Client	Sell
2024-03-15 14:01:50	2040 On 01/08/2024	12.28	Call	Bond Future	1	7,200,000	Member	Buy
2024-03-15 14:01:50	2040 On 01/08/2024	12.28	Call	Bond Future	1	7,200,000	Client	Sell
2024-03-15 14:01:51	2040 On 01/08/2024	12.28	Call	Bond Future	1	2,600,000	Member	Buy
2024-03-15 14:01:51	2040 On 01/08/2024	12.28	Call	Bond Future	1	2,600,000	Client	Sell
2024-03-15 14:01:51	2040 On 01/08/2024	12.28	Call	Bond Future	1	6,500,000	Member	Buy
2024-03-15 14:01:51	2040 On 01/08/2024	12.28	Call	Bond Future	1	6,500,000	Client	Sell
2024-03-15 14:01:51	2040 On 01/08/2024	12.28	Call	Bond Future	1	2,600,000	Member	Sell
2024-03-15 14:02:33	2040 On 01/08/2024	12.88	Put	Bond Future	1	6,500,000	Member	Buy
2024-03-15 14:04:34	2040 On 01/08/2024	12.88	Put	Bond Future	1	8,300,000	Member	Buy
2024-03-15 14:04:34	2040 On 01/08/2024	12.88	Put	Bond Future	1	8,300,000	Member	Sell
2024-03-15 14:04:34	2040 On 01/08/2024	12.88	Put	Bond Future	1	8,300,000	Client	Buy
2024-03-15 14:04:35	2040 On 01/08/2024	12.88	Put	Bond Future	1	38,900,000	Member	Sell
2024-03-15 14:04:35	2040 On 01/08/2024	12.88	Put	Bond Future	1	38,900,000	Client	Buy
2024-03-15 14:04:35	2040 On 01/08/2024	12.88	Put	Bond Future	1	200,000	Member	Sell
2024-03-15 14:04:35	2040 On 01/08/2024	12.88	Put	Bond Future	1	200,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-15 14:04:35	2040 On 01/08/2024	12.88	Put	Bond Future	1	4,300,000	Member	Sell
2024-03-15 14:04:35	2040 On 01/08/2024	12.88	Put	Bond Future	1	4,300,000	Client	Buy
2024-03-15 14:04:35	2040 On 01/08/2024	12.88	Put	Bond Future	1	7,200,000	Member	Sell
2024-03-15 14:04:35	2040 On 01/08/2024	12.88	Put	Bond Future	1	7,200,000	Client	Buy
2024-03-15 14:04:35	2040 On 01/08/2024	12.88	Put	Bond Future	1	2,600,000	Member	Sell
2024-03-15 14:04:35	2040 On 01/08/2024	12.88	Put	Bond Future	1	2,600,000	Client	Buy
2024-03-15 14:04:35	2040 On 01/08/2024	12.88	Put	Bond Future	1	6,500,000	Member	Sell
2024-03-15 14:04:35	2040 On 01/08/2024	12.88	Put	Bond Future	1	6,500,000	Client	Buy
2024-03-15 14:04:35	2040 On 01/08/2024	12.88	Put	Bond Future	1	38,900,000	Member	Buy
2024-03-15 14:04:35	2040 On 01/08/2024	12.88	Put	Bond Future	1	200,000	Member	Buy
2024-03-15 14:04:35	2040 On 01/08/2024	12.88	Put	Bond Future	1	4,300,000	Member	Buy
2024-03-15 14:04:35	2040 On 01/08/2024	12.88	Put	Bond Future	1	7,200,000	Member	Buy
2024-03-15 14:04:35	2040 On 01/08/2024	12.88	Put	Bond Future	1	2,600,000	Member	Buy
2024-03-15 14:05:20	2040 On 01/08/2024	13.48	Put	Bond Future	1	8,300,000	Member	Sell
2024-03-15 14:07:33	2040 On 01/08/2024	13.48	Put	Bond Future	1	38,900,000	Member	Buy
2024-03-15 14:07:33	2040 On 01/08/2024	13.48	Put	Bond Future	1	38,900,000	Client	Sell
2024-03-15 14:07:33	2040 On 01/08/2024	13.48	Put	Bond Future	1	200,000	Member	Buy
2024-03-15 14:07:33	2040 On 01/08/2024	13.48	Put	Bond Future	1	200,000	Client	Sell
2024-03-15 14:07:33	2040 On 01/08/2024	13.48	Put	Bond Future	1	38,900,000	Member	Sell
2024-03-15 14:07:33	2040 On 01/08/2024	13.48	Put	Bond Future	1	200,000	Member	Sell
2024-03-15 14:07:34	2040 On 01/08/2024	13.48	Put	Bond Future	1	6,500,000	Member	Sell
2024-03-15 14:07:34	2040 On 01/08/2024	13.48	Put	Bond Future	1	4,300,000	Member	Sell
2024-03-15 14:07:34	2040 On 01/08/2024	13.48	Put	Bond Future	1	7,200,000	Member	Sell
2024-03-15 14:07:34	2040 On 01/08/2024	13.48	Put	Bond Future	1	2,600,000	Member	Sell
2024-03-15 14:07:34	2040 On 01/08/2024	13.48	Put	Bond Future	1	4,300,000	Member	Buy
2024-03-15 14:07:34	2040 On 01/08/2024	13.48	Put	Bond Future	1	4,300,000	Client	Sell
2024-03-15 14:07:34	2040 On 01/08/2024	13.48	Put	Bond Future	1	7,200,000	Member	Buy
2024-03-15 14:07:34	2040 On 01/08/2024	13.48	Put	Bond Future	1	7,200,000	Client	Sell
2024-03-15 14:07:34	2040 On 01/08/2024	13.48	Put	Bond Future	1	2,600,000	Member	Buy
2024-03-15 14:07:34	2040 On 01/08/2024	13.48	Put	Bond Future	1	2,600,000	Client	Sell
2024-03-15 14:07:34	2040 On 01/08/2024	13.48	Put	Bond Future	1	6,500,000	Member	Buy
2024-03-15 14:07:34	2040 On 01/08/2024	13.48	Put	Bond Future	1	6,500,000	Client	Sell
2024-03-15 14:07:34	2040 On 01/08/2024	13.48	Put	Bond Future	1	8,300,000	Member	Buy
2024-03-15 14:07:34	2040 On 01/08/2024	13.48	Put	Bond Future	1	8,300,000	Client	Sell
2024-03-15 14:26:35	2040 On 02/05/2024			Bond Future	1	233,000,000	Member	Buy
2024-03-15 14:30:41	2040 On 02/05/2024			Bond Future	1	900,000	Member	Sell
2024-03-15 14:33:40	2040 On 02/05/2024			Bond Future	1	174,600,000	Member	Sell
2024-03-15 14:33:40	2040 On 02/05/2024			Bond Future	1	80,000,000	Member	Sell
2024-03-15 14:33:40	2040 On 02/05/2024			Bond Future	1	4,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-15 14:33:40	2040 On 02/05/2024			Bond Future	1	2,700,000	Member	Sell
2024-03-15 14:33:40	2040 On 02/05/2024			Bond Future	1	2,000,000	Member	Sell
2024-03-15 14:33:40	2040 On 02/05/2024			Bond Future	1	2,100,000	Member	Sell
2024-03-15 14:33:40	2040 On 02/05/2024			Bond Future	1	2,100,000	Member	Buy
2024-03-15 14:33:40	2040 On 02/05/2024			Bond Future	1	174,600,000	Member	Buy
2024-03-15 14:33:40	2040 On 02/05/2024			Bond Future	1	80,000,000	Member	Buy
2024-03-15 14:33:40	2040 On 02/05/2024			Bond Future	1	900,000	Member	Buy
2024-03-15 14:33:40	2040 On 02/05/2024			Bond Future	1	2,000,000	Client	Sell
2024-03-15 14:33:40	2040 On 02/05/2024			Bond Future	1	2,700,000	Member	Buy
2024-03-15 14:33:40	2040 On 02/05/2024			Bond Future	1	2,100,000	Client	Sell
2024-03-15 14:33:40	2040 On 02/05/2024			Bond Future	1	4,600,000	Member	Buy
2024-03-15 14:33:40	2040 On 02/05/2024			Bond Future	1	4,600,000	Client	Sell
2024-03-15 14:33:40	2040 On 02/05/2024			Bond Future	1	900,000	Client	Sell
2024-03-15 14:33:40	2040 On 02/05/2024			Bond Future	1	174,600,000	Client	Sell
2024-03-15 14:33:40	2040 On 02/05/2024			Bond Future	1	80,000,000	Client	Sell
2024-03-15 14:33:40	2040 On 02/05/2024			Bond Future	1	2,000,000	Member	Buy
2024-03-15 14:33:40	2040 On 02/05/2024			Bond Future	1	2,700,000	Client	Sell
2024-03-15 14:49:03	2040 On 02/05/2024			Bond Future	1	600,000	Member	Sell
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	3,600,000	Member	Sell
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	2,100,000	Member	Sell
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	1,000,000	Member	Sell
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	800,000	Member	Sell
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	151,200,000	Member	Sell
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	61,800,000	Member	Sell
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	8,400,000	Member	Sell
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	2,100,000	Member	Buy
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	151,200,000	Member	Buy
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	600,000	Member	Buy
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	151,200,000	Client	Sell
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	800,000	Member	Buy
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	3,600,000	Member	Buy
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	3,600,000	Client	Sell
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	8,400,000	Client	Sell
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	1,000,000	Member	Buy
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	1,000,000	Client	Sell
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	800,000	Client	Sell
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	1,600,000	Member	Buy
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	2,100,000	Client	Sell
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	1,900,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	1,900,000	Member	Buy
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	61,800,000	Client	Sell
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	61,800,000	Member	Buy
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	600,000	Client	Sell
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	8,400,000	Member	Buy
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	1,900,000	Member	Sell
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	1,600,000	Member	Sell
2024-03-15 14:51:08	2040 On 02/05/2024			Bond Future	1	1,600,000	Client	Sell
Total for 2040 Bond Future					121	2,825,800,000		
2024-03-15 15:21:06	2050 On 02/05/2024			Bond Future	1	49,000,000	Member	Sell
2024-03-15 15:55:28	2050 On 02/05/2024			Bond Future	1	49,000,000	Client	Buy
Total for 2050 Bond Future					2	98,000,000		
2024-03-15 09:50:26	R035 On 02/05/2024			Bond Future	1	4,300,000	Client	Buy
2024-03-15 09:50:26	R035 On 02/05/2024			Bond Future	1	4,300,000	Member	Sell
2024-03-15 10:27:10	R035 On 02/05/2024			Bond Future	1	50,000,000	Member	Buy
2024-03-15 10:27:10	R035 On 02/05/2024			Bond Future	1	50,000,000	Member	Sell
2024-03-15 14:32:06	R035 On 02/05/2024			Bond Future	1	50,000,000	Member	Buy
2024-03-15 14:32:06	R035 On 02/05/2024			Bond Future	1	50,000,000	Member	Sell
2024-03-15 14:37:58	R035 On 02/05/2024			Bond Future	1	50,000,000	Member	Sell
2024-03-15 14:37:58	R035 On 02/05/2024			Bond Future	1	50,000,000	Client	Buy
Total for R035 Bond Future					8	308,600,000		
2024-03-15 15:28:05	R186 On 02/05/2024			Bond Future	1	7,600,000	Member	Sell
2024-03-15 15:28:05	R186 On 02/05/2024			Bond Future	1	11,900,000	Member	Buy
2024-03-15 16:47:20	R186 On 02/05/2024			Bond Future	1	4,300,000	Member	Sell
2024-03-15 16:47:20	R186 On 02/05/2024			Bond Future	1	7,600,000	Member	Buy
2024-03-15 16:47:20	R186 On 02/05/2024			Bond Future	1	4,300,000	Client	Sell
2024-03-15 16:47:20	R186 On 02/05/2024			Bond Future	1	4,300,000	Member	Buy
2024-03-15 16:47:20	R186 On 02/05/2024			Bond Future	1	7,600,000	Client	Sell
Total for R186 Bond Future					7	47,600,000		
2024-03-15 09:12:55	R209 On 02/05/2024			Bond Future	1	175,000,000	Member	Buy
2024-03-15 09:13:12	R209 On 02/05/2024			Bond Future	1	175,000,000	Member	Sell
2024-03-15 09:19:36	R209 On 02/05/2024			Bond Future	1	175,000,000	Member	Buy
2024-03-15 09:19:36	R209 On 02/05/2024			Bond Future	1	175,000,000	Client	Sell
2024-03-15 09:34:11	R209 On 02/05/2024			Bond Future	1	3,500,000	Member	Sell
2024-03-15 09:52:25	R209 On 02/05/2024			Bond Future	1	3,500,000	Client	Buy
Total for R209 Bond Future					6	707,000,000		
2024-03-15 09:49:43	R213 On 02/05/2024			Bond Future	1	1,800,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-15 09:49:43	R213 On 02/05/2024			Bond Future	1	1,800,000	Member	Sell
Total for R213 Bond Future					2	3,600,000		
2024-03-15 14:09:32	R214 On 02/05/2024	12.12	Call	Bond Future	1	200,000,000	Member	Sell
2024-03-15 14:09:32	R214 On 02/05/2024	12.87	Put	Bond Future	1	200,000,000	Member	Buy
2024-03-15 14:09:32	R214 On 02/05/2024	13.52	Put	Bond Future	1	200,000,000	Member	Sell
2024-03-15 14:09:32	R214 On 02/05/2024	12.12	Call	Bond Future	1	200,000,000	Member	Buy
2024-03-15 14:09:32	R214 On 02/05/2024	12.87	Put	Bond Future	1	200,000,000	Member	Sell
2024-03-15 14:09:32	R214 On 02/05/2024	13.52	Put	Bond Future	1	200,000,000	Member	Buy
2024-03-15 15:47:55	R214 On 02/05/2024	12.12	Call	Bond Future	1	200,000,000	Member	Sell
2024-03-15 15:47:55	R214 On 02/05/2024	12.12	Call	Bond Future	1	200,000,000	Client	Buy
2024-03-15 15:48:09	R214 On 02/05/2024	12.87	Put	Bond Future	1	200,000,000	Member	Buy
2024-03-15 15:48:09	R214 On 02/05/2024	12.87	Put	Bond Future	1	200,000,000	Client	Sell
2024-03-15 15:48:23	R214 On 02/05/2024	13.52	Put	Bond Future	1	200,000,000	Member	Sell
2024-03-15 15:48:23	R214 On 02/05/2024	13.52	Put	Bond Future	1	200,000,000	Client	Buy
Total for R214 Bond Future					12	2,400,000,000		
2024-03-15 09:51:05	R248 On 02/05/2024			Bond Future	1	1,300,000	Client	Buy
2024-03-15 09:51:05	R248 On 02/05/2024			Bond Future	1	1,300,000	Member	Sell
Total for R248 Bond Future					2	2,600,000		
Grand Total for all Instruments					178	6,762,000,000		