



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: 25/10/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-10-25 10:31:43	2030 On 02/05/2024			Bond Future	1	70,000,000	Member	Sell
2023-10-25 10:33:33	2030 On 02/05/2024			Bond Future	1	70,000,000	Member	Buy
2023-10-25 11:39:19	2030 On 02/05/2024			Bond Future	1	70,000,000	Client	Buy
2023-10-25 11:39:19	2030 On 02/05/2024			Bond Future	1	70,000,000	Member	Sell
2023-10-25 14:19:36	2030 On 01/02/2024			Bond Future	1	400,500,000	Member	Sell
2023-10-25 14:29:46	2030 On 02/11/2023			Bond Future	1	24,800,000	Member	Sell
2023-10-25 14:29:46	2030 On 02/11/2023			Bond Future	1	34,500,000	Member	Buy
2023-10-25 14:29:46	2030 On 01/02/2024			Bond Future	1	34,500,000	Member	Sell
2023-10-25 14:29:46	2030 On 01/02/2024			Bond Future	1	24,800,000	Member	Buy
2023-10-25 14:39:38	2030 On 01/02/2024			Bond Future	1	1,000,000	Member	Buy
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	13,400,000	Member	Buy
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	6,700,000	Member	Buy
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	4,800,000	Member	Buy
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	4,400,000	Member	Buy
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	4,400,000	Member	Buy
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	2,800,000	Member	Buy
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	4,400,000	Client	Buy
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	90,900,000	Client	Buy
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	183,900,000	Member	Buy
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	90,900,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	69,900,000	Member	Buy
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	4,400,000	Client	Buy
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	17,300,000	Member	Buy
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	1,000,000	Member	Buy
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	69,900,000	Member	Sell
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	1,000,000	Client	Buy
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	2,800,000	Client	Buy
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	17,300,000	Client	Buy
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	6,700,000	Client	Buy
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	6,700,000	Member	Sell
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	17,300,000	Member	Sell
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	13,400,000	Member	Sell
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	4,800,000	Client	Buy
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	90,900,000	Member	Sell
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	69,900,000	Client	Buy
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	4,400,000	Member	Sell
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	183,900,000	Client	Buy
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	2,800,000	Member	Sell
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	13,400,000	Client	Buy
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	4,800,000	Member	Sell
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	4,400,000	Member	Sell
2023-10-25 14:41:17	2030 On 01/02/2024			Bond Future	1	183,900,000	Member	Sell
2023-10-25 14:41:18	2030 On 01/02/2024			Bond Future	1	1,000,000	Client	Buy
2023-10-25 14:41:18	2030 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2023-10-25 16:04:39	2030 On 01/02/2024			Bond Future	1	24,800,000	Member	Sell
2023-10-25 16:04:39	2030 On 01/02/2024			Bond Future	1	24,800,000	Client	Buy
2023-10-25 16:04:39	2030 On 01/02/2024			Bond Future	1	9,700,000	Member	Buy
2023-10-25 16:04:39	2030 On 01/02/2024			Bond Future	1	9,700,000	Client	Buy
2023-10-25 16:04:39	2030 On 01/02/2024			Bond Future	1	9,700,000	Member	Sell
2023-10-25 16:05:28	2030 On 02/11/2023			Bond Future	1	9,700,000	Client	Sell
2023-10-25 16:05:28	2030 On 02/11/2023			Bond Future	1	9,700,000	Member	Sell
2023-10-25 16:05:28	2030 On 02/11/2023			Bond Future	1	9,700,000	Member	Buy
2023-10-25 16:05:28	2030 On 02/11/2023			Bond Future	1	24,800,000	Client	Sell
2023-10-25 16:05:28	2030 On 02/11/2023			Bond Future	1	24,800,000	Member	Buy
Total for 2030 Bond Future					55	2,158,000,000		
2023-10-25 10:18:42	2032 On 02/11/2023			Bond Future	1	15,000,000	Member	Buy
2023-10-25 12:20:31	2032 On 02/11/2023			Bond Future	1	15,000,000	Member	Sell
2023-10-25 12:21:54	2032 On 02/11/2023			Bond Future	1	15,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-10-25 12:21:54	2032 On 02/11/2023			Bond Future	1	15,000,000	Client	Sell
2023-10-25 14:29:46	2032 On 02/11/2023			Bond Future	1	2,100,000	Member	Buy
2023-10-25 14:29:46	2032 On 02/11/2023			Bond Future	1	1,500,000	Member	Sell
2023-10-25 14:29:46	2032 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy
2023-10-25 14:29:46	2032 On 01/02/2024			Bond Future	1	2,100,000	Member	Sell
2023-10-25 16:06:16	2032 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2023-10-25 16:06:16	2032 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-10-25 16:06:16	2032 On 01/02/2024			Bond Future	1	600,000	Client	Buy
2023-10-25 16:06:17	2032 On 01/02/2024			Bond Future	1	1,500,000	Client	Buy
2023-10-25 16:06:17	2032 On 01/02/2024			Bond Future	1	1,500,000	Member	Sell
2023-10-25 16:06:59	2032 On 02/11/2023			Bond Future	1	1,500,000	Member	Buy
2023-10-25 16:06:59	2032 On 02/11/2023			Bond Future	1	600,000	Member	Sell
2023-10-25 16:06:59	2032 On 02/11/2023			Bond Future	1	600,000	Member	Buy
2023-10-25 16:06:59	2032 On 02/11/2023			Bond Future	1	1,500,000	Client	Sell
2023-10-25 16:06:59	2032 On 02/11/2023			Bond Future	1	600,000	Client	Sell
Total for 2032 Bond Future					18	76,800,000		
2023-10-25 10:18:42	2037 On 02/11/2023			Bond Future	1	20,000,000	Member	Buy
2023-10-25 12:20:51	2037 On 02/11/2023			Bond Future	1	20,000,000	Member	Sell
2023-10-25 12:22:11	2037 On 02/11/2023			Bond Future	1	20,000,000	Member	Buy
2023-10-25 12:22:11	2037 On 02/11/2023			Bond Future	1	20,000,000	Client	Sell
Total for 2037 Bond Future					4	80,000,000		
2023-10-25 14:19:36	R035 On 01/02/2024			Bond Future	1	11,000,000	Member	Sell
2023-10-25 14:38:14	R035 On 01/02/2024			Bond Future	1	4,300,000	Member	Buy
2023-10-25 14:38:39	R035 On 01/02/2024			Bond Future	1	6,700,000	Member	Buy
2023-10-25 14:38:39	R035 On 01/02/2024			Bond Future	1	6,700,000	Member	Sell
2023-10-25 14:38:39	R035 On 01/02/2024			Bond Future	1	4,300,000	Client	Buy
2023-10-25 14:38:39	R035 On 01/02/2024			Bond Future	1	6,700,000	Client	Buy
2023-10-25 14:38:39	R035 On 01/02/2024			Bond Future	1	4,300,000	Member	Sell
Total for R035 Bond Future					7	44,000,000		
2023-10-25 14:29:46	R186 On 02/11/2023			Bond Future	1	22,100,000	Member	Buy
2023-10-25 14:29:46	R186 On 02/11/2023			Bond Future	1	10,400,000	Member	Sell
2023-10-25 14:29:46	R186 On 01/02/2024			Bond Future	1	10,400,000	Member	Buy
2023-10-25 14:29:46	R186 On 01/02/2024			Bond Future	1	22,100,000	Member	Sell
2023-10-25 15:59:54	R186 On 02/11/2023			Bond Future	1	11,700,000	Member	Sell
2023-10-25 15:59:54	R186 On 02/11/2023			Bond Future	1	10,400,000	Client	Sell
2023-10-25 15:59:54	R186 On 02/11/2023			Bond Future	1	11,700,000	Client	Sell
2023-10-25 15:59:54	R186 On 02/11/2023			Bond Future	1	10,400,000	Member	Buy
2023-10-25 15:59:54	R186 On 02/11/2023			Bond Future	1	11,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-10-25 16:01:10	R186 On 01/02/2024			Bond Future	1	10,400,000	Client	Buy
2023-10-25 16:01:10	R186 On 01/02/2024			Bond Future	1	10,400,000	Member	Sell
2023-10-25 16:01:10	R186 On 01/02/2024			Bond Future	1	11,700,000	Member	Buy
2023-10-25 16:01:10	R186 On 01/02/2024			Bond Future	1	11,700,000	Client	Buy
2023-10-25 16:01:10	R186 On 01/02/2024			Bond Future	1	11,700,000	Member	Sell
2023-10-25 16:43:19	R186 On 01/02/2024			Bond Future	1	29,400,000	Member	Buy
2023-10-25 16:46:56	R186 On 01/02/2024			Bond Future	1	29,400,000	Client	Sell
Total for R186 Bond Future					16	235,600,000		
2023-10-25 14:29:46	R213 On 02/11/2023			Bond Future	1	1,100,000	Member	Buy
2023-10-25 14:29:46	R213 On 02/11/2023			Bond Future	1	1,100,000	Member	Sell
2023-10-25 14:29:46	R213 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
2023-10-25 14:29:46	R213 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2023-10-25 16:07:52	R213 On 01/02/2024			Bond Future	1	1,100,000	Client	Buy
2023-10-25 16:07:52	R213 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2023-10-25 16:08:15	R213 On 02/11/2023			Bond Future	1	1,100,000	Member	Buy
2023-10-25 16:08:15	R213 On 02/11/2023			Bond Future	1	1,100,000	Client	Sell
Total for R213 Bond Future					8	8,800,000		
Grand Total for all Instruments					108	2,603,200,000		