



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: 30/01/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-30 14:31:27	2025 On 02/05/2024			Bond Future	1	4,700,000	Member	Buy
2024-01-30 14:31:27	2025 On 02/05/2024			Bond Future	1	4,700,000	Member	Sell
2024-01-30 15:01:51	2025 On 02/05/2024			Bond Future	1	4,700,000	Member	Buy
2024-01-30 15:01:51	2025 On 02/05/2024			Bond Future	1	4,700,000	Client	Sell
Total for 2025 Bond Future					4	18,800,000		
2024-01-30 16:14:59	2030 On 02/05/2024			Bond Future	1	55,300,000	Member	Buy
2024-01-30 16:22:56	2030 On 02/05/2024			Bond Future	1	55,300,000	Member	Sell
2024-01-30 16:23:45	2030 On 02/05/2024			Bond Future	1	55,300,000	Client	Sell
2024-01-30 16:23:45	2030 On 02/05/2024			Bond Future	1	55,300,000	Member	Buy
Total for 2030 Bond Future					4	221,200,000		
2024-01-30 16:29:13	2032 On 02/05/2024			Bond Future	1	72,600,000	Member	Sell
2024-01-30 16:29:13	2032 On 02/05/2024			Bond Future	1	72,600,000	Member	Buy
2024-01-30 16:36:44	2032 On 02/05/2024			Bond Future	1	72,600,000	Client	Sell
2024-01-30 16:36:44	2032 On 02/05/2024			Bond Future	1	72,600,000	Member	Buy
Total for 2032 Bond Future					4	290,400,000		
2024-01-30 14:31:27	2033 On 02/05/2024			Bond Future	1	10,600,000	Member	Buy
2024-01-30 14:31:27	2033 On 02/05/2024			Bond Future	1	10,600,000	Member	Sell
2024-01-30 15:01:05	2033 On 02/05/2024			Bond Future	1	10,600,000	Client	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-01-30 15:01:05	2033 On 02/05/2024			Bond Future	1	10,600,000	Member	Buy
Total for 2033 Bond Future					4	42,400,000		
2024-01-30 09:44:38	2037 On 01/02/2024	12.09	Call	Bond Future	1	250,000,000	Member	Sell
2024-01-30 09:44:38	2037 On 01/02/2024	13.93	Put	Bond Future	1	250,000,000	Member	Sell
2024-01-30 09:44:38	2037 On 01/02/2024	12.93	Put	Bond Future	1	250,000,000	Member	Buy
2024-01-30 09:44:38	2037 On 01/02/2024	12.09	Call	Bond Future	1	250,000,000	Member	Buy
2024-01-30 09:44:38	2037 On 01/02/2024	13.93	Put	Bond Future	1	250,000,000	Member	Buy
2024-01-30 09:44:38	2037 On 01/02/2024	12.93	Put	Bond Future	1	250,000,000	Member	Sell
2024-01-30 09:59:19	2037 On 01/02/2024	13.93	Put	Bond Future	1	250,000,000	Member	Sell
2024-01-30 09:59:19	2037 On 01/02/2024	13.93	Put	Bond Future	1	250,000,000	Client	Buy
2024-01-30 09:59:49	2037 On 01/02/2024	12.93	Put	Bond Future	1	250,000,000	Member	Buy
2024-01-30 09:59:49	2037 On 01/02/2024	12.93	Put	Bond Future	1	250,000,000	Client	Sell
2024-01-30 10:00:10	2037 On 01/02/2024	12.09	Call	Bond Future	1	250,000,000	Member	Sell
2024-01-30 10:00:10	2037 On 01/02/2024	12.09	Call	Bond Future	1	250,000,000	Client	Buy
2024-01-30 10:44:53	2037 On 02/05/2024			Bond Future	1	37,600,000	Member	Buy
2024-01-30 10:44:53	2037 On 02/05/2024			Bond Future	1	37,600,000	Member	Sell
2024-01-30 16:29:13	2037 On 02/05/2024			Bond Future	1	16,400,000	Member	Buy
2024-01-30 16:29:13	2037 On 02/05/2024			Bond Future	1	16,400,000	Member	Sell
2024-01-30 16:37:31	2037 On 02/05/2024			Bond Future	1	16,400,000	Client	Sell
2024-01-30 16:37:31	2037 On 02/05/2024			Bond Future	1	16,400,000	Member	Buy
Total for 2037 Bond Future					18	3,140,800,000		
2024-01-30 15:07:55	2040 On 02/05/2024			Bond Future	1	44,700,000	Member	Sell
2024-01-30 15:07:55	2040 On 02/05/2024			Bond Future	1	44,700,000	Member	Buy
2024-01-30 15:30:31	2040 On 02/05/2024			Bond Future	1	44,700,000	Client	Sell
2024-01-30 15:30:31	2040 On 02/05/2024			Bond Future	1	44,700,000	Member	Buy
Total for 2040 Bond Future					4	178,800,000		
2024-01-30 15:07:55	2044 On 02/05/2024			Bond Future	1	236,500,000	Member	Sell
2024-01-30 15:07:55	2044 On 02/05/2024			Bond Future	1	236,500,000	Member	Buy
2024-01-30 15:30:38	2044 On 02/05/2024			Bond Future	1	300,000	Member	Sell
2024-01-30 15:30:38	2044 On 02/05/2024			Bond Future	1	236,500,000	Member	Buy
2024-01-30 15:34:06	2044 On 02/05/2024			Bond Future	1	7,700,000	Member	Sell
2024-01-30 15:34:06	2044 On 02/05/2024			Bond Future	1	7,700,000	Client	Sell
2024-01-30 15:34:06	2044 On 02/05/2024			Bond Future	1	7,700,000	Member	Buy
2024-01-30 15:34:07	2044 On 02/05/2024			Bond Future	1	4,000,000	Member	Buy
2024-01-30 15:34:07	2044 On 02/05/2024			Bond Future	1	53,800,000	Client	Sell
2024-01-30 15:34:07	2044 On 02/05/2024			Bond Future	1	53,800,000	Member	Buy
2024-01-30 15:34:07	2044 On 02/05/2024			Bond Future	1	53,800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-01-30 15:34:07	2044 On 02/05/2024			Bond Future	1	30,100,000	Member	Sell
2024-01-30 15:34:07	2044 On 02/05/2024			Bond Future	1	4,000,000	Client	Sell
2024-01-30 15:34:07	2044 On 02/05/2024			Bond Future	1	4,000,000	Member	Sell
2024-01-30 15:34:08	2044 On 02/05/2024			Bond Future	1	2,400,000	Member	Sell
2024-01-30 15:34:08	2044 On 02/05/2024			Bond Future	1	1,900,000	Member	Sell
2024-01-30 15:34:08	2044 On 02/05/2024			Bond Future	1	62,500,000	Member	Sell
2024-01-30 15:34:08	2044 On 02/05/2024			Bond Future	1	62,500,000	Member	Buy
2024-01-30 15:34:08	2044 On 02/05/2024			Bond Future	1	62,500,000	Client	Sell
2024-01-30 15:34:08	2044 On 02/05/2024			Bond Future	1	1,900,000	Client	Sell
2024-01-30 15:34:08	2044 On 02/05/2024			Bond Future	1	2,400,000	Client	Sell
2024-01-30 15:34:08	2044 On 02/05/2024			Bond Future	1	2,400,000	Member	Buy
2024-01-30 15:34:08	2044 On 02/05/2024			Bond Future	1	30,100,000	Client	Sell
2024-01-30 15:34:08	2044 On 02/05/2024			Bond Future	1	30,100,000	Member	Buy
2024-01-30 15:34:08	2044 On 02/05/2024			Bond Future	1	1,900,000	Member	Buy
2024-01-30 15:34:09	2044 On 02/05/2024			Bond Future	1	10,100,000	Member	Buy
2024-01-30 15:34:09	2044 On 02/05/2024			Bond Future	1	10,100,000	Client	Sell
2024-01-30 15:34:09	2044 On 02/05/2024			Bond Future	1	6,200,000	Client	Sell
2024-01-30 15:34:09	2044 On 02/05/2024			Bond Future	1	6,200,000	Member	Sell
2024-01-30 15:34:09	2044 On 02/05/2024			Bond Future	1	10,100,000	Member	Sell
2024-01-30 15:34:09	2044 On 02/05/2024			Bond Future	1	6,200,000	Member	Buy
2024-01-30 15:34:10	2044 On 02/05/2024			Bond Future	1	25,500,000	Member	Sell
2024-01-30 15:34:10	2044 On 02/05/2024			Bond Future	1	9,200,000	Member	Sell
2024-01-30 15:34:10	2044 On 02/05/2024			Bond Future	1	1,900,000	Member	Sell
2024-01-30 15:34:10	2044 On 02/05/2024			Bond Future	1	1,900,000	Member	Buy
2024-01-30 15:34:10	2044 On 02/05/2024			Bond Future	1	9,200,000	Member	Buy
2024-01-30 15:34:10	2044 On 02/05/2024			Bond Future	1	25,500,000	Client	Sell
2024-01-30 15:34:10	2044 On 02/05/2024			Bond Future	1	25,500,000	Member	Buy
2024-01-30 15:34:10	2044 On 02/05/2024			Bond Future	1	1,900,000	Client	Sell
2024-01-30 15:34:10	2044 On 02/05/2024			Bond Future	1	9,200,000	Client	Sell
2024-01-30 15:34:11	2044 On 02/05/2024			Bond Future	1	8,300,000	Member	Buy
2024-01-30 15:34:11	2044 On 02/05/2024			Bond Future	1	8,300,000	Client	Sell
2024-01-30 15:34:11	2044 On 02/05/2024			Bond Future	1	1,600,000	Client	Sell
2024-01-30 15:34:11	2044 On 02/05/2024			Bond Future	1	1,600,000	Member	Buy
2024-01-30 15:34:11	2044 On 02/05/2024			Bond Future	1	1,600,000	Member	Sell
2024-01-30 15:34:11	2044 On 02/05/2024			Bond Future	1	8,300,000	Member	Sell
2024-01-30 15:34:12	2044 On 02/05/2024			Bond Future	1	2,800,000	Member	Sell
2024-01-30 15:34:12	2044 On 02/05/2024			Bond Future	1	2,200,000	Member	Sell
2024-01-30 15:34:12	2044 On 02/05/2024			Bond Future	1	2,800,000	Member	Buy
2024-01-30 15:34:12	2044 On 02/05/2024			Bond Future	1	6,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-01-30 15:34:12	2044 On 02/05/2024			Bond Future	1	6,000,000	Member	Buy
2024-01-30 15:34:12	2044 On 02/05/2024			Bond Future	1	2,800,000	Client	Sell
2024-01-30 15:34:12	2044 On 02/05/2024			Bond Future	1	2,200,000	Client	Sell
2024-01-30 15:34:12	2044 On 02/05/2024			Bond Future	1	6,000,000	Client	Sell
2024-01-30 15:34:12	2044 On 02/05/2024			Bond Future	1	300,000	Client	Sell
2024-01-30 15:34:12	2044 On 02/05/2024			Bond Future	1	2,200,000	Member	Buy
2024-01-30 15:34:12	2044 On 02/05/2024			Bond Future	1	300,000	Member	Buy
Total for 2044 Bond Future					57	1,419,000,000		
2024-01-30 14:31:27	2046 On 02/05/2024			Bond Future	1	11,700,000	Member	Sell
2024-01-30 14:31:27	2046 On 02/05/2024			Bond Future	1	11,700,000	Member	Buy
2024-01-30 15:01:29	2046 On 02/05/2024			Bond Future	1	11,700,000	Client	Sell
2024-01-30 15:01:29	2046 On 02/05/2024			Bond Future	1	11,700,000	Member	Buy
Total for 2046 Bond Future					4	46,800,000		
2024-01-30 14:14:56	2050 On 01/02/2024			Bond Future	1	10,000,000	Member	Sell
2024-01-30 14:14:56	2050 On 01/02/2024			Bond Future	1	15,000,000	Member	Buy
2024-01-30 14:14:56	2050 On 02/05/2024			Bond Future	1	10,000,000	Member	Buy
2024-01-30 14:14:56	2050 On 02/05/2024			Bond Future	1	15,000,000	Member	Sell
2024-01-30 14:35:17	2050 On 01/02/2024			Bond Future	1	5,000,000	Member	Sell
2024-01-30 14:35:17	2050 On 01/02/2024			Bond Future	1	5,000,000	Client	Sell
2024-01-30 14:35:17	2050 On 01/02/2024			Bond Future	1	10,000,000	Client	Sell
2024-01-30 14:35:17	2050 On 01/02/2024			Bond Future	1	5,000,000	Member	Buy
2024-01-30 14:35:17	2050 On 01/02/2024			Bond Future	1	10,000,000	Member	Buy
2024-01-30 14:37:21	2050 On 02/05/2024			Bond Future	1	5,000,000	Client	Buy
2024-01-30 14:37:21	2050 On 02/05/2024			Bond Future	1	10,000,000	Client	Buy
2024-01-30 14:37:21	2050 On 02/05/2024			Bond Future	1	10,000,000	Member	Sell
2024-01-30 14:37:21	2050 On 02/05/2024			Bond Future	1	5,000,000	Member	Buy
2024-01-30 14:37:21	2050 On 02/05/2024			Bond Future	1	5,000,000	Member	Sell
Total for 2050 Bond Future					14	120,000,000		
2024-01-30 13:23:00	ALBI On 01/02/2024			Index Future	1	510,000	Member	Buy
2024-01-30 13:23:00	ALBI On 02/05/2024			Index Future	1	510,000	Member	Sell
2024-01-30 13:33:17	ALBI On 01/02/2024			Index Future	1	510,000	Member	Buy
2024-01-30 13:33:17	ALBI On 02/05/2024			Index Future	1	510,000	Member	Sell
2024-01-30 13:34:44	ALBI On 01/02/2024			Index Future	1	510,000	Member	Sell
2024-01-30 13:34:44	ALBI On 02/05/2024			Index Future	1	510,000	Member	Buy
2024-01-30 14:40:27	ALBI On 02/05/2024			Index Future	1	510,000	Member	Buy
2024-01-30 14:40:44	ALBI On 01/02/2024			Index Future	1	510,000	Member	Sell
2024-01-30 14:41:50	ALBI On 02/05/2024			Index Future	1	510,000	Client	Buy
2024-01-30 14:41:50	ALBI On 02/05/2024			Index Future	1	510,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-30 14:42:00	ALBI On 01/02/2024			Index Future	1	510,000	Member	Buy
2024-01-30 14:42:00	ALBI On 01/02/2024			Index Future	1	510,000	Client	Sell
Total for ALBI Index Future					12	6,120,000		
2024-01-30 16:07:42	R186 On 02/05/2024			Bond Future	1	90,900,000	Member	Buy
2024-01-30 16:22:32	R186 On 02/05/2024			Bond Future	1	90,900,000	Member	Sell
2024-01-30 16:23:57	R186 On 02/05/2024			Bond Future	1	90,900,000	Client	Sell
2024-01-30 16:23:57	R186 On 02/05/2024			Bond Future	1	90,900,000	Member	Buy
Total for R186 Bond Future					4	363,600,000		
2024-01-30 16:29:13	R209 On 02/05/2024			Bond Future	1	25,100,000	Member	Sell
2024-01-30 16:29:13	R209 On 02/05/2024			Bond Future	1	25,100,000	Member	Buy
2024-01-30 16:37:03	R209 On 02/05/2024			Bond Future	1	25,100,000	Client	Sell
2024-01-30 16:37:03	R209 On 02/05/2024			Bond Future	1	25,100,000	Member	Buy
Total for R209 Bond Future					4	100,400,000		
Grand Total for all Instruments					133	5,948,320,000		