



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: 03/10/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-10-03 10:21:38	2025 On 02/11/2023			Bond Future	1	3,500,000	Member	Sell
2023-10-03 10:27:24	2025 On 02/11/2023			Bond Future	1	3,500,000	Member	Buy
2023-10-03 10:28:17	2025 On 02/11/2023			Bond Future	1	3,500,000	Member	Sell
2023-10-03 10:28:17	2025 On 02/11/2023			Bond Future	1	3,500,000	Client	Buy
2023-10-03 17:23:39	2025 On 01/02/2024			Bond Future	1	430,600,000	Member	Sell
2023-10-03 17:49:22	2025 On 01/02/2024			Bond Future	1	1,300,000	Member	Buy
2023-10-03 17:51:14	2025 On 01/02/2024			Bond Future	1	7,400,000	Member	Buy
2023-10-03 17:51:14	2025 On 01/02/2024			Bond Future	1	53,100,000	Member	Buy
2023-10-03 17:51:14	2025 On 01/02/2024			Bond Future	1	358,000,000	Member	Buy
2023-10-03 17:51:14	2025 On 01/02/2024			Bond Future	1	358,000,000	Member	Sell
2023-10-03 17:51:14	2025 On 01/02/2024			Bond Future	1	53,100,000	Member	Sell
2023-10-03 17:51:14	2025 On 01/02/2024			Bond Future	1	53,100,000	Client	Buy
2023-10-03 17:51:14	2025 On 01/02/2024			Bond Future	1	358,000,000	Client	Buy
2023-10-03 17:51:14	2025 On 01/02/2024			Bond Future	1	7,400,000	Member	Sell
2023-10-03 17:51:14	2025 On 01/02/2024			Bond Future	1	7,400,000	Client	Buy
2023-10-03 17:51:15	2025 On 01/02/2024			Bond Future	1	2,100,000	Client	Buy
2023-10-03 17:51:15	2025 On 01/02/2024			Bond Future	1	2,100,000	Member	Sell
2023-10-03 17:51:15	2025 On 01/02/2024			Bond Future	1	3,300,000	Member	Sell
2023-10-03 17:51:15	2025 On 01/02/2024			Bond Future	1	5,400,000	Client	Buy
2023-10-03 17:51:15	2025 On 01/02/2024			Bond Future	1	3,300,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-10-03 17:51:15	2025 On 01/02/2024			Bond Future	1	5,400,000	Member	Sell
2023-10-03 17:51:15	2025 On 01/02/2024			Bond Future	1	2,100,000	Member	Buy
2023-10-03 17:51:15	2025 On 01/02/2024			Bond Future	1	3,300,000	Member	Buy
2023-10-03 17:51:15	2025 On 01/02/2024			Bond Future	1	5,400,000	Member	Buy
2023-10-03 17:51:16	2025 On 01/02/2024			Bond Future	1	1,300,000	Member	Sell
2023-10-03 17:51:16	2025 On 01/02/2024			Bond Future	1	1,300,000	Client	Buy
Total for 2025 Bond Future					26	1,736,400,000		
2023-10-03 17:23:39	2029 On 02/11/2023			Bond Future	1	192,600,000	Member	Buy
2023-10-03 17:23:39	2029 On 01/02/2024			Bond Future	1	188,400,000	Member	Sell
2023-10-03 17:46:22	2029 On 02/11/2023			Bond Future	1	33,700,000	Member	Sell
2023-10-03 17:47:28	2029 On 02/11/2023			Bond Future	1	158,900,000	Member	Sell
2023-10-03 17:47:28	2029 On 02/11/2023			Bond Future	1	33,700,000	Member	Buy
2023-10-03 17:47:28	2029 On 02/11/2023			Bond Future	1	158,900,000	Client	Sell
2023-10-03 17:47:28	2029 On 02/11/2023			Bond Future	1	158,900,000	Member	Buy
2023-10-03 17:47:28	2029 On 02/11/2023			Bond Future	1	33,700,000	Client	Sell
2023-10-03 17:53:08	2029 On 01/02/2024			Bond Future	1	33,000,000	Member	Buy
2023-10-03 17:54:31	2029 On 01/02/2024			Bond Future	1	155,400,000	Member	Buy
2023-10-03 17:54:31	2029 On 01/02/2024			Bond Future	1	155,400,000	Client	Buy
2023-10-03 17:54:31	2029 On 01/02/2024			Bond Future	1	155,400,000	Member	Sell
2023-10-03 17:54:32	2029 On 01/02/2024			Bond Future	1	33,000,000	Member	Sell
2023-10-03 17:54:32	2029 On 01/02/2024			Bond Future	1	33,000,000	Client	Buy
Total for 2029 Bond Future					14	1,524,000,000		
2023-10-03 11:30:34	2030 On 02/11/2023			Bond Future	1	2,300,000	Member	Sell
2023-10-03 12:10:18	2030 On 02/11/2023			Bond Future	1	2,103,000,000	Member	Sell
2023-10-03 12:10:18	2030 On 02/11/2023			Bond Future	1	2,103,000,000	Member	Buy
2023-10-03 12:10:18	2030 On 01/02/2024			Bond Future	1	2,103,000,000	Member	Sell
2023-10-03 12:10:18	2030 On 01/02/2024			Bond Future	1	2,103,000,000	Member	Buy
2023-10-03 13:00:45	2030 On 02/11/2023			Bond Future	1	2,300,000	Member	Buy
2023-10-03 13:01:35	2030 On 02/11/2023			Bond Future	1	2,300,000	Client	Buy
2023-10-03 13:01:35	2030 On 02/11/2023			Bond Future	1	2,300,000	Member	Sell
2023-10-03 17:18:27	2030 On 02/11/2023			Bond Future	1	58,800,000	Client	Sell
2023-10-03 17:18:27	2030 On 02/11/2023			Bond Future	1	58,800,000	Member	Buy
Total for 2030 Bond Future					10	8,538,800,000		
2023-10-03 12:10:18	2032 On 02/11/2023			Bond Future	1	1,023,000,000	Member	Buy
2023-10-03 12:10:18	2032 On 02/11/2023			Bond Future	1	1,023,000,000	Member	Sell
2023-10-03 12:10:18	2032 On 01/02/2024			Bond Future	1	1,023,000,000	Member	Buy
2023-10-03 12:10:18	2032 On 01/02/2024			Bond Future	1	1,023,000,000	Member	Sell
2023-10-03 17:18:27	2032 On 02/11/2023			Bond Future	1	43,500,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-10-03 17:20:09	2032 On 02/11/2023			Bond Future	1	43,500,000	Client	Sell
Total for 2032 Bond Future					6	4,179,000,000		
2023-10-03 12:36:41	2033 On 02/11/2023			Bond Future	1	2,700,000	Member	Buy
2023-10-03 12:36:41	2033 On 02/11/2023			Bond Future	1	2,700,000	Member	Sell
Total for 2033 Bond Future					2	5,400,000		
2023-10-03 12:10:18	2037 On 02/11/2023			Bond Future	1	600,000,000	Member	Sell
2023-10-03 12:10:18	2037 On 02/11/2023			Bond Future	1	600,000,000	Member	Buy
2023-10-03 12:10:18	2037 On 01/02/2024			Bond Future	1	600,000,000	Member	Buy
2023-10-03 12:10:18	2037 On 01/02/2024			Bond Future	1	600,000,000	Member	Sell
Total for 2037 Bond Future					4	2,400,000,000		
2023-10-03 17:33:50	2038 On 02/11/2023			Bond Future	1	125,100,000	Member	Buy
2023-10-03 17:50:41	2038 On 02/11/2023			Bond Future	1	35,100,000	Member	Sell
2023-10-03 17:51:34	2038 On 02/11/2023			Bond Future	1	89,000,000	Member	Sell
2023-10-03 17:51:34	2038 On 02/11/2023			Bond Future	1	1,000,000	Member	Sell
2023-10-03 17:51:34	2038 On 02/11/2023			Bond Future	1	89,000,000	Member	Buy
2023-10-03 17:51:34	2038 On 02/11/2023			Bond Future	1	1,000,000	Member	Buy
2023-10-03 17:51:34	2038 On 02/11/2023			Bond Future	1	89,000,000	Client	Sell
2023-10-03 17:51:34	2038 On 02/11/2023			Bond Future	1	1,000,000	Client	Sell
2023-10-03 17:51:35	2038 On 02/11/2023			Bond Future	1	35,100,000	Member	Buy
2023-10-03 17:51:35	2038 On 02/11/2023			Bond Future	1	35,100,000	Client	Sell
Total for 2038 Bond Future					10	500,400,000		
2023-10-03 12:10:18	2040 On 02/11/2023			Bond Future	1	712,000,000	Member	Buy
2023-10-03 12:10:18	2040 On 02/11/2023			Bond Future	1	712,000,000	Member	Sell
2023-10-03 12:10:18	2040 On 01/02/2024			Bond Future	1	712,000,000	Member	Buy
2023-10-03 12:10:18	2040 On 01/02/2024			Bond Future	1	712,000,000	Member	Sell
2023-10-03 16:43:32	2040 On 01/02/2024			Bond Future	1	14,600,000	Member	Buy
2023-10-03 16:43:32	2040 On 01/02/2024			Bond Future	1	14,600,000	Member	Sell
2023-10-03 16:47:19	2040 On 01/02/2024			Bond Future	1	14,600,000	Member	Sell
2023-10-03 16:47:19	2040 On 01/02/2024			Bond Future	1	14,600,000	Client	Buy
2023-10-03 17:18:27	2040 On 02/11/2023			Bond Future	1	69,900,000	Client	Sell
2023-10-03 17:18:27	2040 On 02/11/2023			Bond Future	1	69,900,000	Member	Buy
Total for 2040 Bond Future					10	3,046,200,000		
2023-10-03 12:10:18	2044 On 02/11/2023			Bond Future	1	67,000,000	Member	Buy
2023-10-03 12:10:18	2044 On 02/11/2023			Bond Future	1	67,000,000	Member	Sell
2023-10-03 12:10:18	2044 On 01/02/2024			Bond Future	1	67,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-10-03 12:10:18	2044 On 01/02/2024			Bond Future	1	67,000,000	Member	Buy
Total for 2044 Bond Future					4	268,000,000		
2023-10-03 17:23:39	2046 On 02/11/2023			Bond Future	1	39,000,000	Member	Buy
2023-10-03 17:32:32	2046 On 01/02/2024			Bond Future	1	38,100,000	Member	Sell
2023-10-03 17:36:11	2046 On 02/11/2023			Bond Future	1	39,000,000	Client	Sell
2023-10-03 17:44:02	2046 On 01/02/2024			Bond Future	1	38,100,000	Client	Buy
Total for 2046 Bond Future					4	154,200,000		
2023-10-03 17:33:50	2050 On 02/11/2023			Bond Future	1	116,500,000	Member	Buy
2023-10-03 17:33:50	2050 On 01/02/2024			Bond Future	1	116,300,000	Member	Sell
2023-10-03 17:37:46	2050 On 01/02/2024			Bond Future	1	51,500,000	Member	Buy
2023-10-03 17:42:37	2050 On 01/02/2024			Bond Future	1	3,700,000	Member	Buy
2023-10-03 17:42:37	2050 On 01/02/2024			Bond Future	1	3,000,000	Member	Buy
2023-10-03 17:42:37	2050 On 01/02/2024			Bond Future	1	3,000,000	Client	Buy
2023-10-03 17:42:37	2050 On 01/02/2024			Bond Future	1	3,700,000	Client	Buy
2023-10-03 17:42:37	2050 On 01/02/2024			Bond Future	1	3,000,000	Member	Sell
2023-10-03 17:42:37	2050 On 01/02/2024			Bond Future	1	3,700,000	Member	Sell
2023-10-03 17:42:38	2050 On 01/02/2024			Bond Future	1	58,100,000	Member	Sell
2023-10-03 17:42:38	2050 On 01/02/2024			Bond Future	1	58,100,000	Client	Buy
2023-10-03 17:42:38	2050 On 01/02/2024			Bond Future	1	51,500,000	Member	Sell
2023-10-03 17:42:38	2050 On 01/02/2024			Bond Future	1	51,500,000	Client	Buy
2023-10-03 17:42:38	2050 On 01/02/2024			Bond Future	1	58,100,000	Member	Buy
2023-10-03 17:45:44	2050 On 02/11/2023			Bond Future	1	51,600,000	Member	Sell
2023-10-03 17:47:42	2050 On 02/11/2023			Bond Future	1	3,000,000	Member	Sell
2023-10-03 17:47:42	2050 On 02/11/2023			Bond Future	1	3,000,000	Member	Buy
2023-10-03 17:47:42	2050 On 02/11/2023			Bond Future	1	3,000,000	Client	Sell
2023-10-03 17:47:43	2050 On 02/11/2023			Bond Future	1	51,600,000	Client	Sell
2023-10-03 17:47:43	2050 On 02/11/2023			Bond Future	1	3,700,000	Member	Buy
2023-10-03 17:47:43	2050 On 02/11/2023			Bond Future	1	3,700,000	Client	Sell
2023-10-03 17:47:43	2050 On 02/11/2023			Bond Future	1	58,200,000	Member	Sell
2023-10-03 17:47:43	2050 On 02/11/2023			Bond Future	1	3,700,000	Member	Sell
2023-10-03 17:47:43	2050 On 02/11/2023			Bond Future	1	58,200,000	Member	Buy
2023-10-03 17:47:43	2050 On 02/11/2023			Bond Future	1	51,600,000	Member	Buy
2023-10-03 17:47:43	2050 On 02/11/2023			Bond Future	1	58,200,000	Client	Sell
Total for 2050 Bond Future					26	931,200,000		
2023-10-03 12:10:18	R035 On 02/11/2023			Bond Future	1	1,075,000,000	Member	Sell
2023-10-03 12:10:18	R035 On 02/11/2023			Bond Future	1	1,075,000,000	Member	Buy
2023-10-03 12:10:18	R035 On 01/02/2024			Bond Future	1	1,075,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-10-03 12:10:18	R035 On 01/02/2024			Bond Future	1	1,075,000,000	Member	Buy
2023-10-03 15:48:29	R035 On 01/02/2024			Bond Future	1	39,100,000	Member	Sell
2023-10-03 16:13:24	R035 On 01/02/2024			Bond Future	1	19,600,000	Member	Buy
2023-10-03 16:16:51	R035 On 01/02/2024			Bond Future	1	19,500,000	Member	Buy
2023-10-03 16:16:51	R035 On 01/02/2024			Bond Future	1	19,500,000	Client	Buy
2023-10-03 16:16:51	R035 On 01/02/2024			Bond Future	1	19,500,000	Member	Sell
2023-10-03 16:16:52	R035 On 01/02/2024			Bond Future	1	19,600,000	Client	Buy
2023-10-03 16:16:52	R035 On 01/02/2024			Bond Future	1	19,600,000	Member	Sell
Total for R035 Bond Future					11	4,456,400,000		
2023-10-03 12:10:18	R186 On 02/11/2023			Bond Future	1	2,499,000,000	Member	Sell
2023-10-03 12:10:18	R186 On 02/11/2023			Bond Future	1	2,499,000,000	Member	Buy
2023-10-03 12:10:18	R186 On 01/02/2024			Bond Future	1	2,499,000,000	Member	Sell
2023-10-03 12:10:18	R186 On 01/02/2024			Bond Future	1	2,499,000,000	Member	Buy
2023-10-03 15:48:29	R186 On 01/02/2024			Bond Future	1	19,800,000	Member	Sell
2023-10-03 16:02:43	R186 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
2023-10-03 16:09:36	R186 On 01/02/2024			Bond Future	1	3,300,000	Member	Buy
2023-10-03 16:09:36	R186 On 01/02/2024			Bond Future	1	5,200,000	Member	Buy
2023-10-03 16:09:36	R186 On 01/02/2024			Bond Future	1	5,200,000	Client	Buy
2023-10-03 16:09:36	R186 On 01/02/2024			Bond Future	1	3,300,000	Member	Sell
2023-10-03 16:09:36	R186 On 01/02/2024			Bond Future	1	5,200,000	Member	Sell
2023-10-03 16:09:36	R186 On 01/02/2024			Bond Future	1	3,300,000	Client	Buy
2023-10-03 16:09:37	R186 On 01/02/2024			Bond Future	1	2,900,000	Member	Sell
2023-10-03 16:09:37	R186 On 01/02/2024			Bond Future	1	2,900,000	Client	Buy
2023-10-03 16:09:37	R186 On 01/02/2024			Bond Future	1	3,300,000	Member	Sell
2023-10-03 16:09:37	R186 On 01/02/2024			Bond Future	1	2,400,000	Member	Sell
2023-10-03 16:09:37	R186 On 01/02/2024			Bond Future	1	2,400,000	Client	Buy
2023-10-03 16:09:37	R186 On 01/02/2024			Bond Future	1	3,300,000	Member	Buy
2023-10-03 16:09:37	R186 On 01/02/2024			Bond Future	1	2,400,000	Member	Buy
2023-10-03 16:09:37	R186 On 01/02/2024			Bond Future	1	2,900,000	Member	Buy
2023-10-03 16:09:37	R186 On 01/02/2024			Bond Future	1	3,300,000	Client	Buy
2023-10-03 16:09:38	R186 On 01/02/2024			Bond Future	1	1,600,000	Member	Buy
2023-10-03 16:09:38	R186 On 01/02/2024			Bond Future	1	1,600,000	Client	Buy
2023-10-03 16:09:38	R186 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2023-10-03 16:09:38	R186 On 01/02/2024			Bond Future	1	1,100,000	Client	Buy
2023-10-03 16:09:38	R186 On 01/02/2024			Bond Future	1	1,600,000	Member	Sell
Total for R186 Bond Future					26	10,075,200,000		
2023-10-03 08:09:20	R209 On 02/11/2023			Bond Future	1	50,000,000	Client	Buy
2023-10-03 08:09:20	R209 On 02/11/2023			Bond Future	1	50,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-10-03 11:30:34	R209 On 02/11/2023			Bond Future	1	1,400,000	Member	Sell
2023-10-03 13:00:12	R209 On 02/11/2023			Bond Future	1	1,400,000	Member	Buy
2023-10-03 13:01:20	R209 On 02/11/2023			Bond Future	1	1,400,000	Member	Sell
2023-10-03 13:01:20	R209 On 02/11/2023			Bond Future	1	1,400,000	Client	Buy
2023-10-03 15:48:29	R209 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2023-10-03 15:58:25	R209 On 01/02/2024			Bond Future	1	1,000,000	Member	Buy
2023-10-03 16:00:10	R209 On 01/02/2024			Bond Future	1	1,000,000	Client	Buy
2023-10-03 16:00:10	R209 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
Total for R209 Bond Future					10	109,600,000		
2023-10-03 12:10:18	R248 On 02/11/2023			Bond Future	1	16,755,000,00	Member	Sell
2023-10-03 12:10:18	R248 On 02/11/2023			Bond Future	1	16,755,000,00	Member	Buy
2023-10-03 12:10:18	R248 On 01/02/2024			Bond Future	1	16,755,000,00	Member	Buy
2023-10-03 12:10:18	R248 On 01/02/2024			Bond Future	1	16,755,000,00	Member	Sell
2023-10-03 16:40:22	R248 On 02/11/2023			Bond Future	1	200,000	Member	Buy
2023-10-03 16:40:22	R248 On 02/11/2023			Bond Future	1	200,000	Member	Sell
2023-10-03 16:42:37	R248 On 02/11/2023			Bond Future	1	200,000	Client	Buy
2023-10-03 16:42:37	R248 On 02/11/2023			Bond Future	1	200,000	Member	Sell
Total for R248 Bond Future					8	67,020,800,00		
Grand Total for all Instruments					171	104,945,600,00		