



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: 13/11/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-11-13 15:01:50	2030 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy
2023-11-13 15:25:06	2030 On 01/02/2024			Bond Future	1	1,500,000	Member	Sell
2023-11-13 15:27:09	2030 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy
2023-11-13 15:27:09	2030 On 01/02/2024			Bond Future	1	1,500,000	Client	Sell
Total for 2030 Bond Future					4	6,000,000		
2023-11-13 08:52:19	2032 On 01/02/2024			Bond Future	1	66,900,000	Member	Buy
2023-11-13 11:32:19	2032 On 01/02/2024			Bond Future	1	100,000	Member	Sell
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	900,000	Member	Sell
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	12,700,000	Member	Sell
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	12,200,000	Member	Sell
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	27,900,000	Member	Sell
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	12,700,000	Member	Buy
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	1,100,000	Client	Sell
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	900,000	Member	Buy
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	27,900,000	Member	Buy
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	2,600,000	Client	Sell
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	700,000	Client	Sell
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	12,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	2,000,000	Member	Buy
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	2,000,000	Member	Buy
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	12,200,000	Client	Sell
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	2,000,000	Client	Sell
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	900,000	Client	Sell
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	12,700,000	Client	Sell
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	2,600,000	Member	Sell
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	2,000,000	Member	Sell
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	2,000,000	Member	Sell
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	27,900,000	Client	Sell
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	2,600,000	Member	Buy
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	2,000,000	Client	Sell
2023-11-13 11:33:09	2032 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	100,000	Member	Buy
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	200,000	Client	Sell
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	500,000	Client	Sell
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	100,000	Member	Sell
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	200,000	Client	Sell
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	500,000	Member	Buy
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	100,000	Client	Sell
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	300,000	Client	Sell
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	300,000	Client	Sell
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	500,000	Client	Sell
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	700,000	Client	Sell
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	600,000	Client	Sell
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	600,000	Client	Sell
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	300,000	Client	Sell
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	200,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	300,000	Member	Sell
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	500,000	Member	Buy
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	500,000	Member	Sell
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	500,000	Member	Sell
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	300,000	Member	Sell
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	300,000	Member	Sell
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-11-13 11:33:10	2032 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-11-13 11:33:11	2032 On 01/02/2024			Bond Future	1	100,000	Client	Sell
2023-11-13 11:33:11	2032 On 01/02/2024			Bond Future	1	100,000	Client	Sell
2023-11-13 11:33:11	2032 On 01/02/2024			Bond Future	1	100,000	Member	Buy
2023-11-13 11:33:11	2032 On 01/02/2024			Bond Future	1	100,000	Member	Sell
2023-11-13 11:33:11	2032 On 01/02/2024			Bond Future	1	100,000	Member	Sell
2023-11-13 11:33:11	2032 On 01/02/2024			Bond Future	1	100,000	Member	Buy
2023-11-13 11:33:11	2032 On 01/02/2024			Bond Future	1	100,000	Client	Sell
2023-11-13 11:33:11	2032 On 01/02/2024			Bond Future	1	100,000	Member	Buy
Total for 2032 Bond Future					73	267,600,000		
2023-11-13 12:58:02	2038 On 01/02/2024			Bond Future	1	48,000,000	Member	Sell
2023-11-13 12:58:02	2038 On 01/02/2024			Bond Future	1	48,000,000	Member	Buy
2023-11-13 14:19:31	2038 On 01/02/2024			Bond Future	1	48,000,000	Client	Buy
2023-11-13 14:19:31	2038 On 01/02/2024			Bond Future	1	48,000,000	Member	Sell
Total for 2038 Bond Future					4	192,000,000		
2023-11-13 08:33:09	2040 On 01/02/2024			Bond Future	1	197,000,000	Member	Buy
2023-11-13 08:54:48	2040 On 01/02/2024			Bond Future	1	197,000,000	Member	Sell
2023-11-13 15:55:24	2040 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-11-13 15:59:53	2040 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2023-11-13 16:05:38	2040 On 01/02/2024			Bond Future	1	600,000	Client	Sell
2023-11-13 16:05:38	2040 On 01/02/2024			Bond Future	1	600,000	Member	Buy
Total for 2040 Bond Future					6	396,400,000		
2023-11-13 12:51:28	2044 On 01/02/2024			Bond Future	1	1,300,000	Member	Buy
2023-11-13 12:51:28	2044 On 01/02/2024			Bond Future	1	1,300,000	Member	Sell
2023-11-13 13:11:50	2044 On 01/02/2024			Bond Future	1	1,300,000	Member	Sell
2023-11-13 13:11:50	2044 On 01/02/2024			Bond Future	1	1,300,000	Client	Buy
Total for 2044 Bond Future					4	5,200,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-13 10:52:34	GOVI On 01/02/2024			GOVI	1	30,000	Member	Sell
2023-11-13 11:34:43	GOVI On 01/02/2024			GOVI	1	30,000	Client	Buy
Total for GOVI GOVI					2	60,000		
2023-11-13 10:20:32	R035 On 01/02/2024			Bond Future	1	15,500,000	Member	Sell
2023-11-13 11:07:26	R035 On 01/02/2024			Bond Future	1	321,000,000	Member	Sell
2023-11-13 16:46:16	R035 On 01/02/2024			Bond Future	1	5,800,000	Member	Buy
2023-11-13 16:47:24	R035 On 01/02/2024			Bond Future	1	7,400,000	Client	Buy
2023-11-13 16:47:24	R035 On 01/02/2024			Bond Future	1	2,300,000	Member	Sell
2023-11-13 16:47:24	R035 On 01/02/2024			Bond Future	1	7,400,000	Member	Buy
2023-11-13 16:47:24	R035 On 01/02/2024			Bond Future	1	2,300,000	Member	Buy
2023-11-13 16:47:24	R035 On 01/02/2024			Bond Future	1	5,800,000	Client	Buy
2023-11-13 16:47:24	R035 On 01/02/2024			Bond Future	1	7,400,000	Member	Sell
2023-11-13 16:47:24	R035 On 01/02/2024			Bond Future	1	5,800,000	Member	Sell
2023-11-13 16:47:24	R035 On 01/02/2024			Bond Future	1	2,300,000	Client	Buy
2023-11-13 16:48:08	R035 On 01/02/2024			Bond Future	1	2,600,000	Member	Buy
2023-11-13 16:50:05	R035 On 01/02/2024			Bond Future	1	190,300,000	Member	Buy
2023-11-13 16:50:05	R035 On 01/02/2024			Bond Future	1	123,400,000	Member	Buy
2023-11-13 16:50:05	R035 On 01/02/2024			Bond Future	1	190,300,000	Client	Buy
2023-11-13 16:50:05	R035 On 01/02/2024			Bond Future	1	123,400,000	Member	Sell
2023-11-13 16:50:05	R035 On 01/02/2024			Bond Future	1	123,400,000	Client	Buy
2023-11-13 16:50:05	R035 On 01/02/2024			Bond Future	1	190,300,000	Member	Sell
2023-11-13 16:50:06	R035 On 01/02/2024			Bond Future	1	4,700,000	Client	Buy
2023-11-13 16:50:06	R035 On 01/02/2024			Bond Future	1	4,700,000	Member	Sell
2023-11-13 16:50:06	R035 On 01/02/2024			Bond Future	1	2,600,000	Member	Sell
2023-11-13 16:50:06	R035 On 01/02/2024			Bond Future	1	2,600,000	Client	Buy
2023-11-13 16:50:06	R035 On 01/02/2024			Bond Future	1	4,700,000	Member	Buy
Total for R035 Bond Future					23	1,346,000,000		
2023-11-13 09:11:57	R186 On 01/02/2024			Bond Future	1	15,100,000	Member	Sell
2023-11-13 11:33:51	R186 On 01/02/2024			Bond Future	1	15,100,000	Client	Buy
Total for R186 Bond Future					2	30,200,000		
2023-11-13 08:33:09	R248 On 01/02/2024			Bond Future	1	192,000,000	Member	Sell
2023-11-13 08:34:02	R248 On 01/02/2024			Bond Future	1	192,000,000	Member	Buy
Total for R248 Bond Future					2	384,000,000		
Grand Total for all Instruments					120	2,627,460,000		