



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: 01/12/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-01 09:40:04	2030 On 02/05/2024			Bond Future	1	3,600,000	Member	Buy
2023-12-01 09:41:27	2030 On 02/05/2024			Bond Future	1	3,600,000	Member	Sell
2023-12-01 12:03:23	2030 On 02/05/2024			Bond Future	1	3,600,000	Client	Sell
2023-12-01 12:03:23	2030 On 02/05/2024			Bond Future	1	3,600,000	Member	Buy
2023-12-01 14:02:04	2030 On 01/02/2024			Bond Future	1	1,500,000	Member	Sell
2023-12-01 14:02:04	2030 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy
2023-12-01 15:12:53	2030 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy
2023-12-01 15:12:53	2030 On 01/02/2024			Bond Future	1	1,500,000	Client	Sell
2023-12-01 15:54:27	2030 On 01/02/2024			Bond Future	1	326,600,000	Member	Sell
2023-12-01 15:58:09	2030 On 01/02/2024			Bond Future	1	75,000,000	Member	Buy
2023-12-01 16:01:00	2030 On 01/02/2024			Bond Future	1	251,600,000	Member	Buy
2023-12-01 16:01:00	2030 On 01/02/2024			Bond Future	1	251,600,000	Member	Sell
2023-12-01 16:01:00	2030 On 01/02/2024			Bond Future	1	75,000,000	Member	Sell
2023-12-01 16:01:00	2030 On 01/02/2024			Bond Future	1	75,000,000	Client	Buy
2023-12-01 16:01:00	2030 On 01/02/2024			Bond Future	1	251,600,000	Client	Buy
Total for 2030 Bond Future					15	1,326,800,000		
2023-12-01 09:40:04	2032 On 02/05/2024			Bond Future	1	27,600,000	Member	Buy
2023-12-01 09:41:50	2032 On 02/05/2024			Bond Future	1	27,600,000	Member	Sell
2023-12-01 12:04:21	2032 On 02/05/2024			Bond Future	1	27,600,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-01 12:04:21	2032 On 02/05/2024			Bond Future	1	27,600,000	Member	Buy
2023-12-01 14:02:04	2032 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-12-01 14:02:04	2032 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2023-12-01 15:10:29	2032 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-12-01 15:10:29	2032 On 01/02/2024			Bond Future	1	600,000	Client	Sell
2023-12-01 16:34:08	2032 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2023-12-01 16:34:08	2032 On 01/02/2024			Bond Future	1	800,000	Member	Sell
2023-12-01 17:07:06	2032 On 01/02/2024			Bond Future	1	800,000	Member	Sell
2023-12-01 17:07:06	2032 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2023-12-01 17:34:22	2032 On 01/02/2024			Bond Future	1	800,000	Client	Sell
2023-12-01 17:34:22	2032 On 01/02/2024			Bond Future	1	800,000	Member	Buy
Total for 2032 Bond Future					14	117,600,000		
2023-12-01 09:40:04	2037 On 01/02/2024			Bond Future	1	24,400,000	Member	Buy
2023-12-01 09:42:51	2037 On 01/02/2024			Bond Future	1	24,400,000	Member	Sell
2023-12-01 12:02:01	2037 On 01/02/2024			Bond Future	1	24,400,000	Client	Sell
2023-12-01 12:02:01	2037 On 01/02/2024			Bond Future	1	24,400,000	Member	Buy
2023-12-01 16:34:08	2037 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2023-12-01 16:34:08	2037 On 01/02/2024			Bond Future	1	300,000	Member	Sell
2023-12-01 17:06:46	2037 On 01/02/2024			Bond Future	1	300,000	Member	Sell
2023-12-01 17:06:46	2037 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2023-12-01 17:34:38	2037 On 01/02/2024			Bond Future	1	300,000	Client	Sell
2023-12-01 17:34:38	2037 On 01/02/2024			Bond Future	1	300,000	Member	Buy
Total for 2037 Bond Future					10	99,400,000		
2023-12-01 11:23:32	2040 On 01/02/2024			Bond Future	1	24,000,000	Member	Buy
2023-12-01 11:24:23	2040 On 01/02/2024			Bond Future	1	24,000,000	Member	Sell
2023-12-01 12:03:55	2040 On 01/02/2024			Bond Future	1	24,000,000	Client	Sell
2023-12-01 12:03:55	2040 On 01/02/2024			Bond Future	1	24,000,000	Member	Buy
2023-12-01 16:23:10	2040 On 01/02/2024			Bond Future	1	59,100,000	Member	Buy
2023-12-01 16:23:44	2040 On 01/02/2024			Bond Future	1	43,200,000	Member	Sell
2023-12-01 16:35:02	2040 On 01/02/2024			Bond Future	1	14,600,000	Member	Sell
2023-12-01 16:35:02	2040 On 01/02/2024			Bond Future	1	14,600,000	Member	Buy
2023-12-01 16:35:02	2040 On 01/02/2024			Bond Future	1	14,600,000	Client	Sell
2023-12-01 16:35:56	2040 On 01/02/2024			Bond Future	1	1,300,000	Client	Sell
2023-12-01 16:35:56	2040 On 01/02/2024			Bond Future	1	1,300,000	Member	Buy
2023-12-01 16:35:56	2040 On 01/02/2024			Bond Future	1	1,300,000	Member	Sell
2023-12-01 16:35:56	2040 On 01/02/2024			Bond Future	1	43,200,000	Member	Buy
2023-12-01 16:35:56	2040 On 01/02/2024			Bond Future	1	43,200,000	Client	Sell
Total for 2040 Bond Future					14	332,400,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-01 09:40:04	2044 On 01/02/2024			Bond Future	1	6,800,000	Member	Buy
2023-12-01 09:43:35	2044 On 01/02/2024			Bond Future	1	6,800,000	Member	Sell
2023-12-01 11:47:30	2044 On 01/02/2024			Bond Future	1	6,800,000	Member	Buy
2023-12-01 11:47:30	2044 On 01/02/2024			Bond Future	1	6,800,000	Client	Sell
2023-12-01 16:23:10	2044 On 01/02/2024			Bond Future	1	62,000,000	Member	Buy
2023-12-01 16:25:33	2044 On 01/02/2024			Bond Future	1	45,300,000	Member	Sell
2023-12-01 16:37:38	2044 On 01/02/2024			Bond Future	1	16,700,000	Member	Sell
2023-12-01 16:37:38	2044 On 01/02/2024			Bond Future	1	16,700,000	Client	Sell
2023-12-01 16:37:38	2044 On 01/02/2024			Bond Future	1	45,300,000	Member	Buy
2023-12-01 16:37:38	2044 On 01/02/2024			Bond Future	1	45,300,000	Client	Sell
2023-12-01 16:37:38	2044 On 01/02/2024			Bond Future	1	16,700,000	Member	Buy
Total for 2044 Bond Future					11	275,200,000		
2023-12-01 09:40:04	R035 On 02/05/2024			Bond Future	1	31,200,000	Member	Buy
2023-12-01 09:42:16	R035 On 02/05/2024			Bond Future	1	31,200,000	Member	Sell
2023-12-01 12:03:02	R035 On 02/05/2024			Bond Future	1	31,200,000	Client	Sell
2023-12-01 12:03:02	R035 On 02/05/2024			Bond Future	1	31,200,000	Member	Buy
2023-12-01 16:34:08	R035 On 01/02/2024			Bond Future	1	800,000	Member	Sell
2023-12-01 16:34:08	R035 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2023-12-01 17:06:56	R035 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2023-12-01 17:06:56	R035 On 01/02/2024			Bond Future	1	800,000	Member	Sell
2023-12-01 17:34:30	R035 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2023-12-01 17:34:30	R035 On 01/02/2024			Bond Future	1	800,000	Client	Sell
Total for R035 Bond Future					10	129,600,000		
2023-12-01 14:02:04	R213 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2023-12-01 14:02:04	R213 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
2023-12-01 15:12:14	R213 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
2023-12-01 15:12:14	R213 On 01/02/2024			Bond Future	1	1,100,000	Client	Sell
Total for R213 Bond Future					4	4,400,000		
2023-12-01 16:23:10	R248 On 02/05/2024			Bond Future	1	63,000,000	Member	Buy
2023-12-01 16:26:02	R248 On 02/05/2024			Bond Future	1	46,000,000	Member	Sell
2023-12-01 16:32:56	R248 On 02/05/2024			Bond Future	1	17,000,000	Member	Buy
2023-12-01 16:32:56	R248 On 02/05/2024			Bond Future	1	17,000,000	Member	Sell
2023-12-01 16:32:56	R248 On 02/05/2024			Bond Future	1	17,000,000	Client	Sell
2023-12-01 16:32:56	R248 On 02/05/2024			Bond Future	1	46,000,000	Client	Sell
2023-12-01 16:32:56	R248 On 02/05/2024			Bond Future	1	46,000,000	Member	Buy
Total for R248 Bond Future					7	252,000,000		
Grand Total for all Instruments					85	2,537,400,000		