



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: 19/02/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-02-19 14:08:38	2032 On 02/05/2024			Bond Future	1	5,200,000	Member	Buy
2024-02-19 14:09:06	2032 On 02/05/2024			Bond Future	1	5,200,000	Member	Sell
2024-02-19 14:55:57	2032 On 02/05/2024			Bond Future	1	5,200,000	Member	Buy
2024-02-19 14:55:57	2032 On 02/05/2024			Bond Future	1	5,200,000	Client	Sell
Total for 2032 Bond Future					4	20,800,000		
2024-02-19 10:48:24	2044 On 02/05/2024			Bond Future	1	400,000	Member	Buy
2024-02-19 10:48:24	2044 On 02/05/2024			Bond Future	1	400,000	Member	Sell
2024-02-19 11:15:56	2044 On 02/05/2024			Bond Future	1	400,000	Member	Sell
2024-02-19 11:15:56	2044 On 02/05/2024			Bond Future	1	400,000	Client	Buy
2024-02-19 13:51:33	2044 On 02/05/2024			Bond Future	1	47,200,000	Member	Sell
2024-02-19 14:22:48	2044 On 02/05/2024			Bond Future	1	47,200,000	Member	Buy
2024-02-19 14:23:24	2044 On 02/05/2024			Bond Future	1	47,200,000	Client	Buy
2024-02-19 14:23:24	2044 On 02/05/2024			Bond Future	1	47,200,000	Member	Sell
Total for 2044 Bond Future					8	190,400,000		
2024-02-19 10:37:51	GOVI On 02/05/2024			GOVI	1	10,000	Member	Buy
2024-02-19 10:53:47	GOVI On 02/05/2024			GOVI	1	10,000	Member	Sell
2024-02-19 14:51:55	GOVI On 02/05/2024			GOVI	1	10,000	Client	Sell
2024-02-19 14:51:55	GOVI On 02/05/2024			GOVI	1	10,000	Member	Buy
Total for GOVI GOVI					4	40,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-02-19 09:55:48	R035 On 07/11/2024			Bond Future	1	7,000,000	Member	Sell
2024-02-19 10:02:34	R035 On 07/11/2024			Bond Future	1	6,000,000	Member	Buy
2024-02-19 10:34:17	R035 On 07/11/2024			Bond Future	1	1,000,000	Member	Buy
2024-02-19 10:34:17	R035 On 07/11/2024			Bond Future	1	1,000,000	Member	Sell
2024-02-19 10:34:17	R035 On 07/11/2024			Bond Future	1	6,000,000	Client	Buy
2024-02-19 10:34:17	R035 On 07/11/2024			Bond Future	1	1,000,000	Client	Buy
2024-02-19 10:34:17	R035 On 07/11/2024			Bond Future	1	6,000,000	Member	Sell
2024-02-19 10:49:17	R035 On 02/05/2024			Bond Future	1	28,100,000	Member	Buy
2024-02-19 10:49:44	R035 On 02/05/2024			Bond Future	1	28,100,000	Member	Sell
2024-02-19 11:02:19	R035 On 02/05/2024			Bond Future	1	50,100,000	Member	Buy
2024-02-19 11:02:57	R035 On 02/05/2024			Bond Future	1	3,700,000	Member	Sell
2024-02-19 14:58:58	R035 On 02/05/2024			Bond Future	1	46,400,000	Client	Sell
2024-02-19 14:58:58	R035 On 02/05/2024			Bond Future	1	46,400,000	Member	Sell
2024-02-19 14:58:58	R035 On 02/05/2024			Bond Future	1	3,700,000	Client	Sell
2024-02-19 14:58:58	R035 On 02/05/2024			Bond Future	1	46,400,000	Member	Buy
2024-02-19 14:58:58	R035 On 02/05/2024			Bond Future	1	3,700,000	Member	Buy
2024-02-19 15:01:21	R035 On 02/05/2024			Bond Future	1	28,100,000	Member	Buy
2024-02-19 15:01:21	R035 On 02/05/2024			Bond Future	1	28,100,000	Client	Sell
Total for R035 Bond Future					18	340,800,000		
2024-02-19 07:52:48	R186 On 07/11/2024			Bond Future	1	891,300,000	Member	Sell
2024-02-19 07:52:48	R186 On 07/11/2024			Bond Future	1	891,300,000	Member	Buy
2024-02-19 08:49:21	R186 On 07/11/2024			Bond Future	1	891,300,000	Member	Sell
2024-02-19 08:49:21	R186 On 07/11/2024			Bond Future	1	891,300,000	Client	Buy
2024-02-19 10:49:17	R186 On 02/05/2024			Bond Future	1	54,900,000	Member	Sell
2024-02-19 10:50:01	R186 On 02/05/2024			Bond Future	1	36,100,000	Member	Buy
2024-02-19 15:00:24	R186 On 02/05/2024			Bond Future	1	18,800,000	Member	Buy
2024-02-19 15:00:24	R186 On 02/05/2024			Bond Future	1	18,800,000	Client	Buy
2024-02-19 15:00:24	R186 On 02/05/2024			Bond Future	1	18,800,000	Member	Sell
2024-02-19 15:00:56	R186 On 02/05/2024			Bond Future	1	36,100,000	Member	Sell
2024-02-19 15:00:56	R186 On 02/05/2024			Bond Future	1	36,100,000	Client	Buy
Total for R186 Bond Future					11	3,784,800,000		
2024-02-19 09:55:48	R213 On 07/11/2024			Bond Future	1	15,900,000	Member	Sell
2024-02-19 10:02:15	R213 On 07/11/2024			Bond Future	1	4,000,000	Member	Buy
2024-02-19 10:33:32	R213 On 07/11/2024			Bond Future	1	700,000	Member	Buy
2024-02-19 10:33:32	R213 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-02-19 10:33:32	R213 On 07/11/2024			Bond Future	1	600,000	Member	Buy
2024-02-19 10:33:32	R213 On 07/11/2024			Bond Future	1	6,400,000	Member	Buy
2024-02-19 10:33:32	R213 On 07/11/2024			Bond Future	1	100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-02-19 10:33:32	R213 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-02-19 10:33:32	R213 On 07/11/2024			Bond Future	1	100,000	Client	Buy
2024-02-19 10:33:32	R213 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-02-19 10:33:32	R213 On 07/11/2024			Bond Future	1	600,000	Member	Sell
2024-02-19 10:33:32	R213 On 07/11/2024			Bond Future	1	700,000	Member	Sell
2024-02-19 10:33:32	R213 On 07/11/2024			Bond Future	1	500,000	Client	Buy
2024-02-19 10:33:32	R213 On 07/11/2024			Bond Future	1	6,400,000	Client	Buy
2024-02-19 10:33:32	R213 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-02-19 10:33:32	R213 On 07/11/2024			Bond Future	1	700,000	Client	Buy
2024-02-19 10:33:32	R213 On 07/11/2024			Bond Future	1	6,400,000	Member	Sell
2024-02-19 10:33:32	R213 On 07/11/2024			Bond Future	1	300,000	Client	Buy
2024-02-19 10:33:32	R213 On 07/11/2024			Bond Future	1	600,000	Client	Buy
2024-02-19 10:33:32	R213 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	200,000	Client	Buy
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	800,000	Client	Buy
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	200,000	Member	Sell
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	400,000	Client	Buy
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	500,000	Client	Buy
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	100,000	Client	Buy
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	200,000	Member	Sell
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	200,000	Member	Sell
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	300,000	Client	Buy
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	400,000	Client	Buy
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	200,000	Client	Buy
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	800,000	Member	Sell
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	200,000	Client	Buy
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	100,000	Client	Buy
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	100,000	Client	Buy
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	200,000	Member	Buy
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	200,000	Member	Buy
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	800,000	Member	Buy
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-02-19 10:33:33	R213 On 07/11/2024			Bond Future	1	200,000	Member	Buy
2024-02-19 13:51:33	R213 On 02/05/2024			Bond Future	1	63,200,000	Member	Sell
2024-02-19 14:14:08	R213 On 02/05/2024			Bond Future	1	63,200,000	Member	Buy
2024-02-19 14:14:51	R213 On 02/05/2024			Bond Future	1	63,200,000	Member	Sell
2024-02-19 14:14:51	R213 On 02/05/2024			Bond Future	1	63,200,000	Client	Buy
Total for R213 Bond Future					57	308,400,000		
2024-02-19 16:58:49	R214 On 02/05/2024			Bond Future	1	48,500,000	Member	Buy
2024-02-19 17:39:52	R214 On 02/05/2024			Bond Future	1	48,500,000	Member	Sell
2024-02-19 17:40:44	R214 On 02/05/2024			Bond Future	1	48,500,000	Client	Sell
2024-02-19 17:40:44	R214 On 02/05/2024			Bond Future	1	48,500,000	Member	Buy
Total for R214 Bond Future					4	194,000,000		
Grand Total for all Instruments					106	4,839,240,000		