



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: 19/09/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-09-19 12:32:32	2030 On 02/11/2023			Bond Future	1	7,800,000	Member	Sell
2023-09-19 12:54:39	2030 On 02/11/2023			Bond Future	1	7,800,000	Member	Buy
2023-09-19 12:55:53	2030 On 02/11/2023			Bond Future	1	7,800,000	Client	Buy
2023-09-19 12:55:53	2030 On 02/11/2023			Bond Future	1	7,800,000	Member	Sell
Total for 2030 Bond Future					4	31,200,000		
2023-09-19 16:39:35	R035 On 02/11/2023			Bond Future	1	700,000	Member	Buy
2023-09-19 16:49:49	R035 On 02/11/2023			Bond Future	1	400,000	Member	Sell
2023-09-19 16:50:30	R035 On 02/11/2023			Bond Future	1	300,000	Member	Sell
2023-09-19 16:50:30	R035 On 02/11/2023			Bond Future	1	400,000	Client	Sell
2023-09-19 16:50:30	R035 On 02/11/2023			Bond Future	1	300,000	Client	Sell
2023-09-19 16:50:30	R035 On 02/11/2023			Bond Future	1	300,000	Member	Buy
2023-09-19 16:50:30	R035 On 02/11/2023			Bond Future	1	400,000	Member	Buy
Total for R035 Bond Future					7	2,800,000		
2023-09-19 09:55:52	R186 On 02/11/2023			Bond Future	1	700,000	Member	Sell
2023-09-19 10:13:02	R186 On 02/11/2023			Bond Future	1	700,000	Member	Buy
2023-09-19 10:14:57	R186 On 02/11/2023			Bond Future	1	700,000	Member	Sell
2023-09-19 10:14:57	R186 On 02/11/2023			Bond Future	1	700,000	Client	Buy
2023-09-19 13:25:26	R186 On 02/11/2023			Bond Future	1	9,000,000	Member	Sell
2023-09-19 13:47:43	R186 On 02/11/2023			Bond Future	1	9,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-09-19 13:50:32	R186 On 02/11/2023			Bond Future	1	9,000,000	Client	Buy
2023-09-19 13:50:32	R186 On 02/11/2023			Bond Future	1	9,000,000	Member	Sell
2023-09-19 16:39:35	R186 On 02/11/2023			Bond Future	1	700,000	Member	Buy
2023-09-19 17:07:08	R186 On 02/11/2023			Bond Future	1	700,000	Member	Sell
2023-09-19 17:07:51	R186 On 02/11/2023			Bond Future	1	700,000	Member	Buy
2023-09-19 17:07:51	R186 On 02/11/2023			Bond Future	1	700,000	Client	Sell
Total for R186 Bond Future					12	41,600,000		
Grand Total for all Instruments					23	75,600,000		