



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: 04/12/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-04 13:57:24	2025 On 01/02/2024			Bond Future	1	10,000,000	Member	Buy
2023-12-04 14:24:05	2025 On 01/02/2024			Bond Future	1	10,000,000	Member	Sell
2023-12-04 14:25:18	2025 On 01/02/2024			Bond Future	1	10,000,000	Member	Buy
2023-12-04 14:25:18	2025 On 01/02/2024			Bond Future	1	10,000,000	Client	Sell
Total for 2025 Bond Future					4	40,000,000		
2023-12-04 07:49:57	2030 On 01/02/2024			Bond Future	1	150,000,000	Member	Buy
2023-12-04 07:50:31	2030 On 01/02/2024			Bond Future	1	150,000,000	Member	Sell
2023-12-04 08:27:13	2030 On 01/02/2024			Bond Future	1	13,100,000	Member	Sell
2023-12-04 09:20:22	2030 On 01/02/2024			Bond Future	1	2,400,000	Member	Buy
2023-12-04 09:20:49	2030 On 01/02/2024			Bond Future	1	10,700,000	Member	Buy
2023-12-04 09:20:49	2030 On 01/02/2024			Bond Future	1	2,400,000	Client	Buy
2023-12-04 09:20:49	2030 On 01/02/2024			Bond Future	1	2,400,000	Member	Sell
2023-12-04 09:20:49	2030 On 01/02/2024			Bond Future	1	10,700,000	Client	Buy
2023-12-04 09:20:49	2030 On 01/02/2024			Bond Future	1	10,700,000	Member	Sell
2023-12-04 11:45:08	2030 On 01/02/2024			Bond Future	1	204,600,000	Member	Sell
2023-12-04 11:47:13	2030 On 01/02/2024			Bond Future	1	2,000,000	Member	Buy
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	10,500,000	Member	Buy
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	6,000,000	Member	Buy
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	5,600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	3,000,000	Member	Buy
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	2,800,000	Member	Buy
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	74,000,000	Member	Buy
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	40,000,000	Member	Buy
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	32,300,000	Member	Buy
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	14,700,000	Member	Buy
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	13,700,000	Member	Buy
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	32,300,000	Client	Buy
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	3,000,000	Member	Sell
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	2,800,000	Member	Sell
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	5,600,000	Client	Buy
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	10,500,000	Member	Sell
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	40,000,000	Client	Buy
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	74,000,000	Member	Sell
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	13,700,000	Client	Buy
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	13,700,000	Member	Sell
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	6,000,000	Client	Buy
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	40,000,000	Member	Sell
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	10,500,000	Client	Buy
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	32,300,000	Member	Sell
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	2,800,000	Client	Buy
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	14,700,000	Member	Sell
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	2,000,000	Member	Sell
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	5,600,000	Member	Sell
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	14,700,000	Client	Buy
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	6,000,000	Member	Sell
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	3,000,000	Client	Buy
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	74,000,000	Client	Buy
2023-12-04 11:49:53	2030 On 01/02/2024			Bond Future	1	2,000,000	Client	Buy
2023-12-04 16:28:16	2030 On 01/02/2024			Bond Future	1	900,000	Member	Buy
2023-12-04 16:28:16	2030 On 01/02/2024			Bond Future	1	900,000	Member	Sell
2023-12-04 16:51:50	2030 On 01/02/2024			Bond Future	1	900,000	Member	Buy
2023-12-04 16:51:50	2030 On 01/02/2024			Bond Future	1	900,000	Client	Sell
2023-12-04 17:00:01	2030 On 01/02/2024			Bond Future	1	225,500,000	Member	Sell
2023-12-04 17:11:48	2030 On 01/02/2024			Bond Future	1	225,500,000	Member	Buy
2023-12-04 17:12:52	2030 On 01/02/2024			Bond Future	1	225,500,000	Member	Sell
2023-12-04 17:12:52	2030 On 01/02/2024			Bond Future	1	225,500,000	Client	Buy
Total for 2030 Bond Future					51	2,076,400,000		
2023-12-04 16:28:16	2032 On 01/02/2024			Bond Future	1	3,800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-12-04 16:28:16	2032 On 01/02/2024			Bond Future	1	3,800,000	Member	Sell
2023-12-04 16:51:21	2032 On 01/02/2024			Bond Future	1	3,800,000	Client	Sell
2023-12-04 16:51:21	2032 On 01/02/2024			Bond Future	1	3,800,000	Member	Buy
Total for 2032 Bond Future					4	15,200,000		
2023-12-04 16:29:01	2033 On 01/02/2024			Bond Future	1	2,700,000	Member	Sell
2023-12-04 16:29:01	2033 On 01/02/2024			Bond Future	1	2,700,000	Member	Buy
2023-12-04 16:56:04	2033 On 01/02/2024			Bond Future	1	2,700,000	Client	Buy
2023-12-04 16:56:04	2033 On 01/02/2024			Bond Future	1	2,700,000	Member	Sell
2023-12-04 17:06:51	2033 On 01/02/2024			Bond Future	1	2,700,000	Member	Buy
2023-12-04 17:06:51	2033 On 01/02/2024			Bond Future	1	2,700,000	Member	Sell
Total for 2033 Bond Future					6	16,200,000		
2023-12-04 08:27:13	2037 On 01/02/2024			Bond Future	1	22,000,000	Member	Buy
2023-12-04 09:19:31	2037 On 01/02/2024			Bond Future	1	22,000,000	Client	Sell
2023-12-04 17:00:01	2037 On 01/02/2024			Bond Future	1	27,400,000	Member	Sell
2023-12-04 17:49:24	2037 On 01/02/2024			Bond Future	1	27,400,000	Member	Buy
2023-12-04 17:50:13	2037 On 01/02/2024			Bond Future	1	27,400,000	Client	Buy
2023-12-04 17:50:13	2037 On 01/02/2024			Bond Future	1	27,400,000	Member	Sell
Total for 2037 Bond Future					6	153,600,000		
2023-12-04 08:27:13	R035 On 01/02/2024			Bond Future	1	41,800,000	Member	Buy
2023-12-04 09:17:39	R035 On 01/02/2024			Bond Future	1	41,800,000	Client	Sell
Total for R035 Bond Future					2	83,600,000		
2023-12-04 11:42:42	R186 On 07/11/2024			Bond Future	1	16,800,000	Member	Buy
2023-12-04 11:43:14	R186 On 07/11/2024			Bond Future	1	16,800,000	Member	Sell
2023-12-04 11:47:23	R186 On 07/11/2024			Bond Future	1	16,800,000	Member	Buy
2023-12-04 11:47:23	R186 On 07/11/2024			Bond Future	1	16,800,000	Client	Sell
2023-12-04 12:11:02	R186 On 07/11/2024			Bond Future	1	91,100,000	Member	Buy
2023-12-04 12:11:02	R186 On 07/11/2024			Bond Future	1	91,100,000	Member	Sell
2023-12-04 14:48:49	R186 On 07/11/2024			Bond Future	1	91,100,000	Client	Buy
2023-12-04 14:48:49	R186 On 07/11/2024			Bond Future	1	91,100,000	Member	Sell
2023-12-04 15:52:01	R186 On 01/02/2024			Bond Future	1	40,000,000	Member	Buy
2023-12-04 15:52:01	R186 On 01/02/2024			Bond Future	1	40,000,000	Member	Sell
2023-12-04 16:15:18	R186 On 01/02/2024			Bond Future	1	40,000,000	Client	Buy
2023-12-04 16:15:18	R186 On 01/02/2024			Bond Future	1	40,000,000	Member	Sell
2023-12-04 17:11:13	R186 On 07/11/2024			Bond Future	1	91,100,000	Member	Buy
2023-12-04 17:11:13	R186 On 07/11/2024			Bond Future	1	91,100,000	Member	Sell
Total for R186 Bond Future					14	773,800,000		
2023-12-04 14:40:41	R209 On 07/11/2024			Bond Future	1	10,100,000	Member	Buy
2023-12-04 14:41:14	R209 On 07/11/2024			Bond Future	1	10,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-04 14:50:04	R209 On 07/11/2024			Bond Future	1	10,100,000	Member	Buy
2023-12-04 14:50:04	R209 On 07/11/2024			Bond Future	1	10,100,000	Client	Sell
Total for R209 Bond Future					4	40,400,000		
Grand Total for all Instruments					91	3,199,200,000		