



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: 11/03/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-11 09:45:15	2032 On 02/05/2024			Bond Future	1	80,000,000	Member	Buy
2024-03-11 09:45:34	2032 On 02/05/2024			Bond Future	1	80,000,000	Member	Sell
Total for 2032 Bond Future					2	160,000,000		
2024-03-11 09:45:15	2037 On 02/05/2024			Bond Future	1	30,000,000	Member	Buy
2024-03-11 09:45:54	2037 On 02/05/2024			Bond Future	1	30,000,000	Member	Sell
Total for 2037 Bond Future					2	60,000,000		
2024-03-11 15:09:55	GOVI On 02/05/2024			GOVI	1	60,000	Member	Sell
2024-03-11 15:09:55	GOVI On 02/05/2024			GOVI	1	60,000	Member	Buy
2024-03-11 15:39:19	GOVI On 02/05/2024			GOVI	1	60,000	Member	Sell
2024-03-11 15:39:19	GOVI On 02/05/2024			GOVI	1	60,000	Member	Buy
2024-03-11 16:58:40	GOVI On 02/05/2024			GOVI	1	60,000	Client	Buy
2024-03-11 16:58:40	GOVI On 02/05/2024			GOVI	1	60,000	Member	Sell
Total for GOVI GOVI					6	360,000		
2024-03-11 09:45:15	R035 On 02/05/2024			Bond Future	1	30,000,000	Member	Buy
2024-03-11 09:45:44	R035 On 02/05/2024			Bond Future	1	30,000,000	Member	Sell
2024-03-11 10:37:40	R035 On 02/05/2024			Bond Future	1	11,000,000	Member	Buy
2024-03-11 10:44:13	R035 On 02/05/2024			Bond Future	1	11,000,000	Member	Sell
2024-03-11 10:44:25	R035 On 02/05/2024			Bond Future	1	11,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-11 10:44:25	R035 On 02/05/2024			Bond Future	1	11,000,000	Client	Sell
Total for R035 Bond Future					6	104,000,000		
2024-03-11 10:37:40	R053 On 02/05/2024			Bond Future	1	8,000,000	Member	Buy
2024-03-11 10:45:31	R053 On 02/05/2024			Bond Future	1	8,000,000	Member	Sell
2024-03-11 10:45:45	R053 On 02/05/2024			Bond Future	1	8,000,000	Member	Buy
2024-03-11 10:45:45	R053 On 02/05/2024			Bond Future	1	8,000,000	Client	Sell
Total for R053 Bond Future					4	32,000,000		
2024-03-11 09:13:11	R214 On 02/05/2024			Bond Future	1	8,000,000	Member	Sell
2024-03-11 09:13:11	R214 On 02/05/2024			Bond Future	1	8,000,000	Member	Buy
2024-03-11 10:13:35	R214 On 02/05/2024			Bond Future	1	8,000,000	Member	Buy
2024-03-11 10:13:35	R214 On 02/05/2024			Bond Future	1	8,000,000	Client	Sell
2024-03-11 10:37:40	R214 On 02/05/2024			Bond Future	1	25,000,000	Member	Sell
2024-03-11 10:44:52	R214 On 02/05/2024			Bond Future	1	25,000,000	Member	Buy
2024-03-11 10:45:05	R214 On 02/05/2024			Bond Future	1	25,000,000	Client	Buy
2024-03-11 10:45:05	R214 On 02/05/2024			Bond Future	1	25,000,000	Member	Sell
2024-03-11 12:02:22	R214 On 02/05/2024	12.14	Call	Bond Future	1	211,000,000	Member	Sell
2024-03-11 12:02:22	R214 On 02/05/2024	12.87	Put	Bond Future	1	211,000,000	Member	Buy
2024-03-11 12:02:22	R214 On 02/05/2024	13.52	Put	Bond Future	1	211,000,000	Member	Sell
2024-03-11 12:02:22	R214 On 02/05/2024	12.14	Call	Bond Future	1	211,000,000	Member	Buy
2024-03-11 12:02:22	R214 On 02/05/2024	12.87	Put	Bond Future	1	211,000,000	Member	Sell
2024-03-11 12:02:22	R214 On 02/05/2024	13.52	Put	Bond Future	1	211,000,000	Member	Buy
2024-03-11 12:26:27	R214 On 02/05/2024	12.14	Call	Bond Future	1	211,000,000	Member	Sell
2024-03-11 12:26:27	R214 On 02/05/2024	12.14	Call	Bond Future	1	211,000,000	Client	Buy
2024-03-11 12:27:00	R214 On 02/05/2024	12.87	Put	Bond Future	1	211,000,000	Member	Buy
2024-03-11 12:27:00	R214 On 02/05/2024	12.87	Put	Bond Future	1	211,000,000	Client	Sell
2024-03-11 12:27:29	R214 On 02/05/2024	13.52	Put	Bond Future	1	211,000,000	Member	Sell
2024-03-11 12:27:29	R214 On 02/05/2024	13.52	Put	Bond Future	1	211,000,000	Client	Buy
Total for R214 Bond Future					20	2,664,000,000		
Grand Total for all Instruments					40	3,020,360,000		