



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: 24/05/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-05-24 09:30:39	2030 On 07/11/2024			Bond Future	1	50,000,000	Member	Sell
2024-05-24 09:31:09	2030 On 07/11/2024			Bond Future	1	50,000,000	Member	Buy
2024-05-24 13:21:29	2030 On 01/08/2024			Bond Future	1	17,000,000	Member	Sell
2024-05-24 13:31:24	2030 On 07/11/2024			Bond Future	1	50,000,000	Member	Sell
2024-05-24 13:31:24	2030 On 07/11/2024			Bond Future	1	50,000,000	Client	Buy
2024-05-24 14:20:50	2030 On 01/08/2024			Bond Future	1	10,000,000	Member	Buy
2024-05-24 14:22:10	2030 On 01/08/2024			Bond Future	1	7,000,000	Member	Buy
2024-05-24 14:22:10	2030 On 01/08/2024			Bond Future	1	7,000,000	Client	Buy
2024-05-24 14:22:10	2030 On 01/08/2024			Bond Future	1	7,000,000	Member	Sell
2024-05-24 14:22:10	2030 On 01/08/2024			Bond Future	1	10,000,000	Member	Sell
2024-05-24 14:22:10	2030 On 01/08/2024			Bond Future	1	10,000,000	Client	Buy
Total for 2030 Bond Future					11	268,000,000		
2024-05-24 13:21:29	R186 On 01/08/2024			Bond Future	1	59,900,000	Member	Sell
2024-05-24 14:21:30	R186 On 01/08/2024			Bond Future	1	52,900,000	Member	Buy
2024-05-24 14:22:31	R186 On 01/08/2024			Bond Future	1	52,900,000	Client	Buy
2024-05-24 14:22:31	R186 On 01/08/2024			Bond Future	1	7,000,000	Member	Buy
2024-05-24 14:22:31	R186 On 01/08/2024			Bond Future	1	7,000,000	Client	Buy
2024-05-24 14:22:31	R186 On 01/08/2024			Bond Future	1	52,900,000	Member	Sell
2024-05-24 14:22:31	R186 On 01/08/2024			Bond Future	1	7,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-05-24 14:59:16	R186 On 01/08/2024			Bond Future	1	6,700,000	Member	Sell
2024-05-24 15:15:08	R186 On 01/08/2024			Bond Future	1	6,700,000	Client	Buy
Total for R186 Bond Future					9	253,000,000		
2024-05-24 16:08:35	R214 On 01/08/2024			Bond Future	1	77,800,000	Member	Sell
2024-05-24 16:08:35	R214 On 01/08/2024			Bond Future	1	700,000	Member	Buy
2024-05-24 16:50:40	R214 On 01/08/2024			Bond Future	1	43,300,000	Member	Buy
2024-05-24 16:50:40	R214 On 01/08/2024			Bond Future	1	43,300,000	Client	Buy
2024-05-24 16:50:40	R214 On 01/08/2024			Bond Future	1	43,300,000	Member	Sell
2024-05-24 16:50:41	R214 On 01/08/2024			Bond Future	1	13,800,000	Member	Sell
2024-05-24 16:50:41	R214 On 01/08/2024			Bond Future	1	700,000	Client	Buy
2024-05-24 16:50:41	R214 On 01/08/2024			Bond Future	1	12,700,000	Client	Buy
2024-05-24 16:50:41	R214 On 01/08/2024			Bond Future	1	3,200,000	Member	Sell
2024-05-24 16:50:41	R214 On 01/08/2024			Bond Future	1	3,200,000	Client	Buy
2024-05-24 16:50:41	R214 On 01/08/2024			Bond Future	1	13,800,000	Member	Buy
2024-05-24 16:50:41	R214 On 01/08/2024			Bond Future	1	12,700,000	Member	Buy
2024-05-24 16:50:41	R214 On 01/08/2024			Bond Future	1	4,100,000	Client	Buy
2024-05-24 16:50:41	R214 On 01/08/2024			Bond Future	1	4,100,000	Member	Buy
2024-05-24 16:50:41	R214 On 01/08/2024			Bond Future	1	3,200,000	Member	Buy
2024-05-24 16:50:41	R214 On 01/08/2024			Bond Future	1	13,800,000	Client	Buy
2024-05-24 16:50:41	R214 On 01/08/2024			Bond Future	1	12,700,000	Member	Sell
2024-05-24 16:50:41	R214 On 01/08/2024			Bond Future	1	700,000	Member	Sell
2024-05-24 16:50:41	R214 On 01/08/2024			Bond Future	1	4,100,000	Member	Sell
Total for R214 Bond Future					19	311,200,000		
Grand Total for all Instruments					39	832,200,000		