



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: 27/05/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-05-27 11:35:04	2029 On 01/08/2024			Bond Future	1	500,000	Member	Sell
2024-05-27 14:43:23	2029 On 01/08/2024			Bond Future	1	4,000,000	Member	Sell
2024-05-27 14:46:42	2029 On 01/08/2024			Bond Future	1	4,000,000	Client	Buy
2024-05-27 17:20:09	2029 On 01/08/2024			Bond Future	1	500,000	Member	Buy
2024-05-27 17:21:04	2029 On 01/08/2024			Bond Future	1	500,000	Member	Sell
2024-05-27 17:21:04	2029 On 01/08/2024			Bond Future	1	500,000	Client	Buy
Total for 2029 Bond Future					6	10,000,000		
2024-05-27 11:38:41	2030 On 01/08/2024			Bond Future	1	69,700,000	Member	Sell
2024-05-27 16:59:20	2030 On 01/08/2024			Bond Future	1	80,000,000	Member	Buy
2024-05-27 17:10:53	2030 On 01/08/2024			Bond Future	1	80,000,000	Client	Sell
2024-05-27 17:25:28	2030 On 01/08/2024			Bond Future	1	69,700,000	Member	Buy
2024-05-27 17:26:05	2030 On 01/08/2024			Bond Future	1	69,700,000	Client	Buy
2024-05-27 17:26:05	2030 On 01/08/2024			Bond Future	1	69,700,000	Member	Sell
Total for 2030 Bond Future					6	438,800,000		
2024-05-27 16:59:20	2032 On 01/08/2024			Bond Future	1	85,000,000	Member	Buy
2024-05-27 17:14:22	2032 On 01/08/2024			Bond Future	1	85,000,000	Client	Sell
2024-05-27 17:18:23	2032 On 01/08/2024			Bond Future	1	7,400,000	Member	Buy
2024-05-27 17:23:42	2032 On 01/08/2024			Bond Future	1	1,900,000	Member	Sell
2024-05-27 17:24:24	2032 On 01/08/2024			Bond Future	1	5,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-05-27 17:24:24	2032 On 01/08/2024			Bond Future	1	1,900,000	Client	Sell
2024-05-27 17:24:24	2032 On 01/08/2024			Bond Future	1	5,500,000	Client	Sell
2024-05-27 17:24:24	2032 On 01/08/2024			Bond Future	1	1,900,000	Member	Buy
2024-05-27 17:24:24	2032 On 01/08/2024			Bond Future	1	5,500,000	Member	Buy
Total for 2032 Bond Future					9	199,600,000		
2024-05-27 09:55:33	2033 On 01/08/2024			Bond Future	1	4,900,000	Member	Buy
2024-05-27 09:58:39	2033 On 01/08/2024			Bond Future	1	4,900,000	Member	Sell
2024-05-27 10:35:55	2033 On 01/08/2024			Bond Future	1	4,900,000	Client	Sell
2024-05-27 10:35:55	2033 On 01/08/2024			Bond Future	1	4,900,000	Member	Buy
2024-05-27 12:03:08	2033 On 01/08/2024			Bond Future	1	8,400,000	Member	Sell
2024-05-27 12:03:08	2033 On 01/08/2024			Bond Future	1	8,400,000	Member	Buy
2024-05-27 16:45:23	2033 On 01/08/2024			Bond Future	1	8,400,000	Client	Buy
2024-05-27 16:45:23	2033 On 01/08/2024			Bond Future	1	8,400,000	Member	Sell
Total for 2033 Bond Future					8	53,200,000		
2024-05-27 16:59:20	2037 On 01/08/2024			Bond Future	1	73,000,000	Member	Buy
2024-05-27 17:16:04	2037 On 01/08/2024			Bond Future	1	73,000,000	Client	Sell
Total for 2037 Bond Future					2	146,000,000		
2024-05-27 09:55:33	2038 On 01/08/2024			Bond Future	1	10,900,000	Member	Buy
2024-05-27 09:57:42	2038 On 01/08/2024			Bond Future	1	10,900,000	Member	Sell
2024-05-27 10:34:50	2038 On 01/08/2024			Bond Future	1	10,900,000	Member	Buy
2024-05-27 10:34:50	2038 On 01/08/2024			Bond Future	1	10,900,000	Client	Sell
Total for 2038 Bond Future					4	43,600,000		
2024-05-27 16:59:20	2040 On 01/08/2024			Bond Future	1	40,000,000	Member	Buy
2024-05-27 17:11:25	2040 On 01/08/2024			Bond Future	1	40,000,000	Client	Sell
Total for 2040 Bond Future					2	80,000,000		
2024-05-27 16:59:20	2044 On 01/08/2024			Bond Future	1	25,000,000	Member	Buy
2024-05-27 17:12:53	2044 On 01/08/2024			Bond Future	1	25,000,000	Client	Sell
Total for 2044 Bond Future					2	50,000,000		
2024-05-27 09:55:33	2046 On 01/08/2024			Bond Future	1	10,500,000	Member	Buy
2024-05-27 09:57:21	2046 On 01/08/2024			Bond Future	1	10,500,000	Member	Sell
2024-05-27 10:34:22	2046 On 01/08/2024			Bond Future	1	10,500,000	Member	Buy
2024-05-27 10:34:22	2046 On 01/08/2024			Bond Future	1	10,500,000	Client	Sell
Total for 2046 Bond Future					4	42,000,000		
2024-05-27 09:55:33	2050 On 01/08/2024			Bond Future	1	10,700,000	Member	Buy
2024-05-27 09:58:00	2050 On 01/08/2024			Bond Future	1	10,700,000	Member	Sell
2024-05-27 10:35:14	2050 On 01/08/2024			Bond Future	1	10,700,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-05-27 10:35:14	2050 On 01/08/2024			Bond Future	1	10,700,000	Member	Buy
Total for 2050 Bond Future					4	42,800,000		
2024-05-27 16:48:25	ALBI On 01/08/2024			Index Future	1	350,000	Member	Sell
2024-05-27 17:15:32	ALBI On 01/08/2024			Index Future	1	350,000	Client	Buy
Total for ALBI Index Future					2	700,000		
2024-05-27 16:59:20	R035 On 01/08/2024			Bond Future	1	80,000,000	Member	Buy
2024-05-27 17:11:54	R035 On 01/08/2024			Bond Future	1	80,000,000	Client	Sell
Total for R035 Bond Future					2	160,000,000		
2024-05-27 08:55:18	R186 On 07/11/2024			Bond Future	1	1,300,000	Member	Buy
2024-05-27 08:58:32	R186 On 07/11/2024			Bond Future	1	1,300,000	Member	Sell
2024-05-27 09:29:03	R186 On 07/11/2024			Bond Future	1	1,300,000	Client	Sell
2024-05-27 09:29:03	R186 On 07/11/2024			Bond Future	1	1,300,000	Member	Buy
2024-05-27 11:38:41	R186 On 01/08/2024			Bond Future	1	9,000,000	Member	Sell
2024-05-27 16:59:20	R186 On 01/08/2024			Bond Future	1	70,000,000	Member	Buy
2024-05-27 17:13:23	R186 On 01/08/2024			Bond Future	1	70,000,000	Client	Sell
2024-05-27 17:18:14	R186 On 01/08/2024			Bond Future	1	9,000,000	Member	Buy
2024-05-27 17:19:03	R186 On 01/08/2024			Bond Future	1	9,000,000	Member	Sell
2024-05-27 17:19:03	R186 On 01/08/2024			Bond Future	1	9,000,000	Client	Buy
Total for R186 Bond Future					10	181,200,000		
2024-05-27 09:55:33	R202 On 01/08/2024			Bond Future	1	2,300,000	Member	Buy
2024-05-27 09:58:16	R202 On 01/08/2024			Bond Future	1	2,300,000	Member	Sell
2024-05-27 10:35:36	R202 On 01/08/2024			Bond Future	1	2,300,000	Member	Buy
2024-05-27 10:35:36	R202 On 01/08/2024			Bond Future	1	2,300,000	Client	Sell
2024-05-27 14:02:22	R202 On 07/08/2025			Bond Future	1	700,000	Member	Sell
2024-05-27 14:04:18	R202 On 01/08/2024			Bond Future	1	700,000	Member	Buy
2024-05-27 14:04:18	R202 On 01/08/2024			Bond Future	1	700,000	Member	Sell
2024-05-27 14:50:23	R202 On 07/08/2025			Bond Future	1	700,000	Client	Buy
2024-05-27 14:51:52	R202 On 01/08/2024			Bond Future	1	700,000	Member	Buy
2024-05-27 14:51:52	R202 On 01/08/2024			Bond Future	1	700,000	Client	Sell
Total for R202 Bond Future					10	13,400,000		
2024-05-27 16:59:20	R209 On 01/08/2024			Bond Future	1	10,000,000	Member	Buy
2024-05-27 17:09:11	R209 On 01/08/2024			Bond Future	1	10,000,000	Client	Sell
Total for R209 Bond Future					2	20,000,000		
2024-05-27 08:55:18	R213 On 07/11/2024			Bond Future	1	1,900,000	Member	Buy
2024-05-27 08:59:03	R213 On 07/11/2024			Bond Future	1	1,900,000	Member	Sell
2024-05-27 09:29:59	R213 On 07/11/2024			Bond Future	1	1,900,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-05-27 09:29:59	R213 On 07/11/2024			Bond Future	1	1,900,000	Member	Buy
2024-05-27 16:59:20	R213 On 01/08/2024			Bond Future	1	85,000,000	Member	Buy
2024-05-27 17:10:15	R213 On 01/08/2024			Bond Future	1	85,000,000	Client	Sell
Total for R213 Bond Future					6	177,600,000		
2024-05-27 11:19:27	R214 On 01/08/2024			Bond Future	1	46,400,000	Member	Sell
2024-05-27 11:19:27	R214 On 01/08/2024			Bond Future	1	400,000	Member	Buy
2024-05-27 12:01:12	R214 On 01/08/2024			Bond Future	1	25,900,000	Member	Buy
2024-05-27 12:01:12	R214 On 01/08/2024			Bond Future	1	7,600,000	Member	Buy
2024-05-27 12:01:12	R214 On 01/08/2024			Bond Future	1	7,600,000	Client	Buy
2024-05-27 12:01:12	R214 On 01/08/2024			Bond Future	1	7,600,000	Member	Sell
2024-05-27 12:01:12	R214 On 01/08/2024			Bond Future	1	25,900,000	Client	Buy
2024-05-27 12:01:12	R214 On 01/08/2024			Bond Future	1	25,900,000	Member	Sell
2024-05-27 12:01:12	R214 On 01/08/2024			Bond Future	1	2,400,000	Member	Buy
2024-05-27 12:01:12	R214 On 01/08/2024			Bond Future	1	8,200,000	Member	Buy
2024-05-27 12:01:12	R214 On 01/08/2024			Bond Future	1	8,200,000	Client	Buy
2024-05-27 12:01:12	R214 On 01/08/2024			Bond Future	1	8,200,000	Member	Sell
2024-05-27 12:01:12	R214 On 01/08/2024			Bond Future	1	2,400,000	Client	Buy
2024-05-27 12:01:12	R214 On 01/08/2024			Bond Future	1	2,400,000	Member	Sell
2024-05-27 12:01:13	R214 On 01/08/2024			Bond Future	1	400,000	Member	Sell
2024-05-27 12:01:13	R214 On 01/08/2024			Bond Future	1	400,000	Client	Buy
2024-05-27 12:01:13	R214 On 01/08/2024			Bond Future	1	1,900,000	Client	Buy
2024-05-27 12:01:13	R214 On 01/08/2024			Bond Future	1	1,900,000	Member	Sell
2024-05-27 12:01:13	R214 On 01/08/2024			Bond Future	1	1,900,000	Member	Buy
2024-05-27 16:59:20	R214 On 01/08/2024			Bond Future	1	10,000,000	Member	Buy
2024-05-27 17:13:54	R214 On 01/08/2024			Bond Future	1	10,000,000	Client	Sell
Total for R214 Bond Future					21	205,600,000		
2024-05-27 16:30:26	R248 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-05-27 16:30:26	R248 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-05-27 16:31:55	R248 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-05-27 16:31:55	R248 On 07/11/2024			Bond Future	1	400,000	Client	Buy
2024-05-27 16:59:20	R248 On 01/08/2024			Bond Future	1	15,000,000	Member	Buy
2024-05-27 17:12:23	R248 On 01/08/2024			Bond Future	1	15,000,000	Client	Sell
Total for R248 Bond Future					6	31,600,000		
Grand Total for all Instruments					106	1,896,100,000		