



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: 02/08/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-02 17:04:49	2030 On 07/11/2024			Bond Future	1	2,300,000	Member	Buy
2024-08-02 17:13:53	2030 On 07/11/2024			Bond Future	1	2,300,000	Client	Sell
Total for 2030 Bond Future					2	4,600,000		
2024-08-02 12:21:32	2032 On 07/11/2024			Bond Future	1	34,000,000	Member	Buy
2024-08-02 12:21:32	2032 On 07/11/2024			Bond Future	1	34,000,000	Member	Sell
2024-08-02 12:27:11	2032 On 07/11/2024			Bond Future	1	34,000,000	Member	Buy
2024-08-02 12:32:13	2032 On 07/11/2024			Bond Future	1	5,400,000	Member	Sell
2024-08-02 12:33:38	2032 On 07/11/2024			Bond Future	1	20,300,000	Member	Sell
2024-08-02 12:33:38	2032 On 07/11/2024			Bond Future	1	20,300,000	Member	Buy
2024-08-02 12:33:38	2032 On 07/11/2024			Bond Future	1	20,300,000	Client	Sell
2024-08-02 12:33:39	2032 On 07/11/2024			Bond Future	1	3,400,000	Member	Buy
2024-08-02 12:33:39	2032 On 07/11/2024			Bond Future	1	900,000	Client	Sell
2024-08-02 12:33:39	2032 On 07/11/2024			Bond Future	1	400,000	Client	Sell
2024-08-02 12:33:39	2032 On 07/11/2024			Bond Future	1	3,400,000	Client	Sell
2024-08-02 12:33:39	2032 On 07/11/2024			Bond Future	1	1,800,000	Member	Buy
2024-08-02 12:33:39	2032 On 07/11/2024			Bond Future	1	900,000	Member	Buy
2024-08-02 12:33:39	2032 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-08-02 12:33:39	2032 On 07/11/2024			Bond Future	1	900,000	Member	Sell
2024-08-02 12:33:39	2032 On 07/11/2024			Bond Future	1	3,400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-02 12:33:39	2032 On 07/11/2024			Bond Future	1	1,800,000	Client	Sell
2024-08-02 12:33:39	2032 On 07/11/2024			Bond Future	1	1,800,000	Member	Buy
2024-08-02 12:33:39	2032 On 07/11/2024			Bond Future	1	1,800,000	Member	Sell
2024-08-02 12:33:39	2032 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-08-02 12:33:39	2032 On 07/11/2024			Bond Future	1	1,800,000	Member	Sell
2024-08-02 12:33:39	2032 On 07/11/2024			Bond Future	1	1,800,000	Client	Sell
2024-08-02 12:33:39	2032 On 07/11/2024			Bond Future	1	5,400,000	Client	Sell
2024-08-02 12:33:39	2032 On 07/11/2024			Bond Future	1	5,400,000	Member	Buy
Total for 2032 Bond Future					24	204,000,000		
2024-08-02 17:04:49	2037 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-08-02 17:12:02	2037 On 07/11/2024			Bond Future	1	1,600,000	Client	Sell
Total for 2037 Bond Future					2	3,200,000		
2024-08-02 09:37:07	2040 On 07/11/2024			Bond Future	1	120,000,000	Member	Sell
2024-08-02 09:37:07	2040 On 07/11/2024			Bond Future	1	120,000,000	Member	Buy
2024-08-02 09:48:59	2040 On 07/11/2024			Bond Future	1	120,000,000	Client	Buy
2024-08-02 09:48:59	2040 On 07/11/2024			Bond Future	1	120,000,000	Member	Sell
2024-08-02 11:34:15	2040 On 07/11/2024			Bond Future	1	9,400,000	Member	Sell
2024-08-02 12:06:24	2040 On 07/11/2024			Bond Future	1	9,400,000	Client	Buy
2024-08-02 17:04:49	2040 On 07/11/2024			Bond Future	1	1,500,000	Member	Buy
2024-08-02 17:17:05	2040 On 07/11/2024			Bond Future	1	1,500,000	Client	Sell
Total for 2040 Bond Future					8	501,800,000		
2024-08-02 11:34:15	2044 On 07/11/2024			Bond Future	1	57,500,000	Member	Sell
2024-08-02 12:08:45	2044 On 07/11/2024			Bond Future	1	57,500,000	Client	Buy
Total for 2044 Bond Future					2	115,000,000		
2024-08-02 11:34:15	R035 On 07/11/2024			Bond Future	1	5,800,000	Member	Sell
2024-08-02 12:05:31	R035 On 07/11/2024			Bond Future	1	5,800,000	Client	Buy
2024-08-02 16:18:40	R035 On 07/11/2024			Bond Future	1	5,000,000	Member	Sell
2024-08-02 16:18:40	R035 On 07/11/2024			Bond Future	1	5,000,000	Member	Buy
2024-08-02 16:36:05	R035 On 07/11/2024			Bond Future	1	5,000,000	Client	Sell
2024-08-02 16:36:05	R035 On 07/11/2024			Bond Future	1	5,000,000	Member	Buy
2024-08-02 17:04:49	R035 On 07/11/2024			Bond Future	1	1,700,000	Member	Buy
2024-08-02 17:15:36	R035 On 07/11/2024			Bond Future	1	1,700,000	Client	Sell
2024-08-02 17:18:33	R035 On 07/11/2024			Bond Future	1	600,000	Member	Buy
2024-08-02 17:28:34	R035 On 07/11/2024			Bond Future	1	600,000	Client	Sell
Total for R035 Bond Future					10	36,200,000		
2024-08-02 11:34:15	R186 On 07/11/2024			Bond Future	1	105,000,000	Member	Sell
2024-08-02 12:00:23	R186 On 07/11/2024			Bond Future	1	17,800,000	Member	Buy
2024-08-02 12:01:14	R186 On 07/11/2024			Bond Future	1	17,800,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-02 12:01:14	R186 On 07/11/2024			Bond Future	1	5,000,000	Member	Sell
2024-08-02 12:01:14	R186 On 07/11/2024			Bond Future	1	82,200,000	Member	Sell
2024-08-02 12:01:14	R186 On 07/11/2024			Bond Future	1	5,000,000	Client	Buy
2024-08-02 12:01:14	R186 On 07/11/2024			Bond Future	1	82,200,000	Member	Buy
2024-08-02 12:01:14	R186 On 07/11/2024			Bond Future	1	5,000,000	Member	Buy
2024-08-02 12:01:14	R186 On 07/11/2024			Bond Future	1	82,200,000	Client	Buy
2024-08-02 12:01:14	R186 On 07/11/2024			Bond Future	1	17,800,000	Member	Sell
2024-08-02 15:39:48	R186 On 07/11/2024			Bond Future	1	380,000,000	Client	Sell
2024-08-02 15:39:48	R186 On 07/11/2024			Bond Future	1	380,000,000	Member	Buy
2024-08-02 15:42:28	R186 On 07/11/2024			Bond Future	1	380,000,000	Client	Buy
2024-08-02 15:42:28	R186 On 07/11/2024			Bond Future	1	380,000,000	Member	Sell
Total for R186 Bond Future					14	1,940,000,000		
2024-08-02 12:10:30	R248 On 07/11/2024			Bond Future	1	25,000,000	Member	Sell
2024-08-02 12:10:48	R248 On 07/11/2024			Bond Future	1	25,000,000	Member	Buy
2024-08-02 12:23:00	R248 On 07/11/2024			Bond Future	1	25,000,000	Member	Sell
2024-08-02 12:32:34	R248 On 07/11/2024			Bond Future	1	4,000,000	Member	Buy
2024-08-02 12:34:44	R248 On 07/11/2024			Bond Future	1	14,900,000	Member	Buy
2024-08-02 12:34:44	R248 On 07/11/2024			Bond Future	1	700,000	Member	Buy
2024-08-02 12:34:44	R248 On 07/11/2024			Bond Future	1	2,500,000	Member	Buy
2024-08-02 12:34:44	R248 On 07/11/2024			Bond Future	1	700,000	Member	Sell
2024-08-02 12:34:44	R248 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-08-02 12:34:44	R248 On 07/11/2024			Bond Future	1	1,300,000	Client	Buy
2024-08-02 12:34:44	R248 On 07/11/2024			Bond Future	1	300,000	Client	Buy
2024-08-02 12:34:44	R248 On 07/11/2024			Bond Future	1	14,900,000	Client	Buy
2024-08-02 12:34:44	R248 On 07/11/2024			Bond Future	1	1,300,000	Member	Buy
2024-08-02 12:34:44	R248 On 07/11/2024			Bond Future	1	1,300,000	Member	Buy
2024-08-02 12:34:44	R248 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-08-02 12:34:44	R248 On 07/11/2024			Bond Future	1	700,000	Client	Buy
2024-08-02 12:34:44	R248 On 07/11/2024			Bond Future	1	1,300,000	Member	Sell
2024-08-02 12:34:44	R248 On 07/11/2024			Bond Future	1	2,500,000	Client	Buy
2024-08-02 12:34:44	R248 On 07/11/2024			Bond Future	1	1,300,000	Member	Sell
2024-08-02 12:34:44	R248 On 07/11/2024			Bond Future	1	14,900,000	Member	Sell
2024-08-02 12:34:44	R248 On 07/11/2024			Bond Future	1	2,500,000	Member	Sell
2024-08-02 12:34:44	R248 On 07/11/2024			Bond Future	1	1,300,000	Client	Buy
2024-08-02 12:34:45	R248 On 07/11/2024			Bond Future	1	4,000,000	Member	Sell
2024-08-02 12:34:45	R248 On 07/11/2024			Bond Future	1	4,000,000	Client	Buy
Total for R248 Bond Future					24	150,000,000		
Grand Total for all Instruments					86	2,954,800,000		