



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: 15/08/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-15 11:06:25	2032 On 07/11/2024			Bond Future	1	4,500,000	Member	Sell
2024-08-15 11:06:25	2032 On 07/11/2024			Bond Future	1	4,500,000	Member	Buy
2024-08-15 11:40:49	2032 On 07/11/2024			Bond Future	1	4,500,000	Client	Sell
2024-08-15 11:40:49	2032 On 07/11/2024			Bond Future	1	4,500,000	Member	Buy
Total for 2032 Bond Future					4	18,000,000		
2024-08-15 14:06:26	2040 On 07/11/2024			Bond Future	1	600,000	Member	Sell
2024-08-15 14:06:26	2040 On 07/11/2024			Bond Future	1	4,400,000	Member	Buy
2024-08-15 14:47:11	2040 On 07/11/2024			Bond Future	1	600,000	Client	Sell
2024-08-15 14:47:11	2040 On 07/11/2024			Bond Future	1	3,800,000	Client	Sell
2024-08-15 14:47:11	2040 On 07/11/2024			Bond Future	1	3,800,000	Member	Buy
2024-08-15 14:47:11	2040 On 07/11/2024			Bond Future	1	600,000	Member	Buy
2024-08-15 14:47:11	2040 On 07/11/2024			Bond Future	1	3,800,000	Member	Sell
Total for 2040 Bond Future					7	17,600,000		
2024-08-15 12:41:43	2044 On 07/11/2024			Bond Future	1	14,600,000	Member	Sell
2024-08-15 16:40:38	2044 On 07/11/2024			Bond Future	1	10,200,000	Member	Buy
2024-08-15 16:41:01	2044 On 07/11/2024			Bond Future	1	4,400,000	Member	Buy
2024-08-15 16:41:01	2044 On 07/11/2024			Bond Future	1	10,200,000	Client	Buy
2024-08-15 16:41:01	2044 On 07/11/2024			Bond Future	1	10,200,000	Member	Sell
2024-08-15 16:41:01	2044 On 07/11/2024			Bond Future	1	4,400,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-15 16:41:01	2044 On 07/11/2024			Bond Future	1	4,400,000	Member	Sell
Total for 2044 Bond Future					7	58,400,000		
2024-08-15 09:54:37	2050 On 06/02/2025			Bond Future	1	29,100,000	Member	Sell
2024-08-15 09:54:37	2050 On 06/02/2025			Bond Future	1	29,100,000	Member	Buy
2024-08-15 10:50:24	2050 On 06/02/2025			Bond Future	1	29,100,000	Client	Buy
2024-08-15 10:50:24	2050 On 06/02/2025			Bond Future	1	29,100,000	Member	Sell
Total for 2050 Bond Future					4	116,400,000		
2024-08-15 11:11:08	GOVI On 07/11/2024			GOVI	1	10,000	Member	Buy
2024-08-15 11:56:54	GOVI On 07/11/2024			GOVI	1	10,000	Client	Sell
2024-08-15 17:07:27	GOVI On 07/11/2024			GOVI	1	140,000	Member	Buy
2024-08-15 17:07:27	GOVI On 07/11/2024			GOVI	1	140,000	Member	Sell
2024-08-15 17:13:55	GOVI On 07/11/2024			GOVI	1	140,000	Member	Buy
2024-08-15 17:13:55	GOVI On 07/11/2024			GOVI	1	140,000	Member	Sell
2024-08-15 17:53:49	GOVI On 07/11/2024			GOVI	1	140,000	Member	Buy
2024-08-15 17:53:49	GOVI On 07/11/2024			GOVI	1	140,000	Client	Sell
Total for GOVI GOVI					8	860,000		
2024-08-15 09:16:31	R035 On 07/11/2024			Bond Future	1	352,000,000	Member	Sell
2024-08-15 09:16:31	R035 On 07/11/2024	11.10	Put	Bond Future	1	1,100,000,000	Member	Sell
2024-08-15 10:04:32	R035 On 07/11/2024			Bond Future	1	1,700,000	Member	Buy
2024-08-15 10:05:57	R035 On 07/11/2024			Bond Future	1	2,200,000	Member	Buy
2024-08-15 10:05:57	R035 On 07/11/2024			Bond Future	1	2,200,000	Member	Sell
2024-08-15 10:05:57	R035 On 07/11/2024			Bond Future	1	2,200,000	Client	Buy
2024-08-15 10:05:58	R035 On 07/11/2024			Bond Future	1	15,300,000	Member	Sell
2024-08-15 10:05:58	R035 On 07/11/2024			Bond Future	1	95,500,000	Client	Buy
2024-08-15 10:05:58	R035 On 07/11/2024			Bond Future	1	229,100,000	Client	Buy
2024-08-15 10:05:58	R035 On 07/11/2024			Bond Future	1	15,300,000	Client	Buy
2024-08-15 10:05:58	R035 On 07/11/2024			Bond Future	1	95,500,000	Member	Sell
2024-08-15 10:05:58	R035 On 07/11/2024			Bond Future	1	5,100,000	Member	Buy
2024-08-15 10:05:58	R035 On 07/11/2024			Bond Future	1	1,700,000	Member	Sell
2024-08-15 10:05:58	R035 On 07/11/2024			Bond Future	1	2,300,000	Member	Sell
2024-08-15 10:05:58	R035 On 07/11/2024			Bond Future	1	95,500,000	Member	Buy
2024-08-15 10:05:58	R035 On 07/11/2024			Bond Future	1	800,000	Member	Buy
2024-08-15 10:05:58	R035 On 07/11/2024			Bond Future	1	2,300,000	Member	Buy
2024-08-15 10:05:58	R035 On 07/11/2024			Bond Future	1	229,100,000	Member	Buy
2024-08-15 10:05:58	R035 On 07/11/2024			Bond Future	1	15,300,000	Member	Buy
2024-08-15 10:05:58	R035 On 07/11/2024			Bond Future	1	1,700,000	Client	Buy
2024-08-15 10:05:58	R035 On 07/11/2024			Bond Future	1	2,300,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-15 10:05:58	R035 On 07/11/2024			Bond Future	1	229,100,000	Member	Sell
2024-08-15 10:05:58	R035 On 07/11/2024			Bond Future	1	800,000	Member	Sell
2024-08-15 10:05:58	R035 On 07/11/2024			Bond Future	1	5,100,000	Member	Sell
2024-08-15 10:05:58	R035 On 07/11/2024			Bond Future	1	800,000	Client	Buy
2024-08-15 10:05:58	R035 On 07/11/2024			Bond Future	1	5,100,000	Client	Buy
2024-08-15 10:32:38	R035 On 07/11/2024	11.10	Put	Bond Future	1	5,300,000	Member	Buy
2024-08-15 10:34:30	R035 On 07/11/2024	11.10	Put	Bond Future	1	6,800,000	Member	Buy
2024-08-15 10:34:30	R035 On 07/11/2024	11.10	Put	Bond Future	1	15,900,000	Member	Buy
2024-08-15 10:34:30	R035 On 07/11/2024	11.10	Put	Bond Future	1	6,800,000	Member	Sell
2024-08-15 10:34:30	R035 On 07/11/2024	11.10	Put	Bond Future	1	6,800,000	Client	Buy
2024-08-15 10:34:30	R035 On 07/11/2024	11.10	Put	Bond Future	1	15,900,000	Member	Sell
2024-08-15 10:34:30	R035 On 07/11/2024	11.10	Put	Bond Future	1	15,900,000	Client	Buy
2024-08-15 10:34:31	R035 On 07/11/2024	11.10	Put	Bond Future	1	2,500,000	Member	Sell
2024-08-15 10:34:31	R035 On 07/11/2024	11.10	Put	Bond Future	1	2,500,000	Client	Buy
2024-08-15 10:34:31	R035 On 07/11/2024	11.10	Put	Bond Future	1	7,000,000	Member	Sell
2024-08-15 10:34:31	R035 On 07/11/2024	11.10	Put	Bond Future	1	7,000,000	Client	Buy
2024-08-15 10:34:31	R035 On 07/11/2024	11.10	Put	Bond Future	1	716,000,000	Member	Sell
2024-08-15 10:34:31	R035 On 07/11/2024	11.10	Put	Bond Future	1	716,000,000	Client	Buy
2024-08-15 10:34:31	R035 On 07/11/2024	11.10	Put	Bond Future	1	48,000,000	Member	Sell
2024-08-15 10:34:31	R035 On 07/11/2024	11.10	Put	Bond Future	1	48,000,000	Client	Buy
2024-08-15 10:34:31	R035 On 07/11/2024	11.10	Put	Bond Future	1	298,500,000	Member	Sell
2024-08-15 10:34:31	R035 On 07/11/2024	11.10	Put	Bond Future	1	298,500,000	Client	Buy
2024-08-15 10:34:31	R035 On 07/11/2024	11.10	Put	Bond Future	1	5,300,000	Member	Sell
2024-08-15 10:34:31	R035 On 07/11/2024	11.10	Put	Bond Future	1	5,300,000	Client	Buy
2024-08-15 10:34:31	R035 On 07/11/2024	11.10	Put	Bond Future	1	7,000,000	Member	Buy
2024-08-15 10:34:31	R035 On 07/11/2024	11.10	Put	Bond Future	1	716,000,000	Member	Buy
2024-08-15 10:34:31	R035 On 07/11/2024	11.10	Put	Bond Future	1	48,000,000	Member	Buy
2024-08-15 10:34:31	R035 On 07/11/2024	11.10	Put	Bond Future	1	298,500,000	Member	Buy
2024-08-15 10:34:31	R035 On 07/11/2024	11.10	Put	Bond Future	1	2,500,000	Member	Buy
2024-08-15 17:23:53	R035 On 07/11/2024			Bond Future	1	194,400,000	Member	Sell
2024-08-15 17:30:16	R035 On 07/11/2024			Bond Future	1	194,400,000	Client	Buy
Total for R035 Bond Future					52	6,196,800,000		
2024-08-15 12:41:43	R213 On 07/11/2024			Bond Future	1	222,100,000	Member	Sell
2024-08-15 16:39:29	R213 On 07/11/2024			Bond Future	1	222,100,000	Client	Buy
Total for R213 Bond Future					2	444,200,000		
2024-08-15 13:13:24	R248 On 07/11/2024			Bond Future	1	20,000,000	Member	Sell
2024-08-15 13:50:08	R248 On 07/11/2024			Bond Future	1	20,000,000	Member	Buy
2024-08-15 13:50:37	R248 On 07/11/2024			Bond Future	1	20,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-15 13:50:37	R248 On 07/11/2024			Bond Future	1	20,000,000	Member	Sell
Total for R248 Bond Future					4	80,000,000		
Grand Total for all Instruments					88	6,932,260,000		