



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: 27/08/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-27 13:41:21	2030 On 07/11/2024			Bond Future	1	6,700,000	Member	Buy
2024-08-27 13:44:03	2030 On 07/11/2024			Bond Future	1	250,000,000	Member	Sell
2024-08-27 15:29:26	2030 On 07/11/2024			Bond Future	1	5,100,000	Member	Buy
2024-08-27 15:33:50	2030 On 07/11/2024			Bond Future	1	244,900,000	Member	Buy
2024-08-27 15:33:50	2030 On 07/11/2024			Bond Future	1	244,900,000	Client	Buy
2024-08-27 15:33:50	2030 On 07/11/2024			Bond Future	1	244,900,000	Member	Sell
2024-08-27 15:33:50	2030 On 07/11/2024			Bond Future	1	5,100,000	Member	Sell
2024-08-27 15:33:50	2030 On 07/11/2024			Bond Future	1	5,100,000	Client	Buy
2024-08-27 15:57:27	2030 On 07/11/2024			Bond Future	1	6,700,000	Client	Sell
2024-08-27 17:43:24	2030 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-08-27 17:50:39	2030 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-08-27 17:53:48	2030 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-08-27 17:53:48	2030 On 07/11/2024			Bond Future	1	300,000	Client	Buy
Total for 2030 Bond Future					13	1,014,600,000		
2024-08-27 16:55:03	2032 On 07/11/2024			Bond Future	1	14,000,000	Member	Buy
2024-08-27 17:08:49	2032 On 07/11/2024			Bond Future	1	14,000,000	Client	Sell
2024-08-27 17:43:24	2032 On 07/11/2024			Bond Future	1	1,200,000	Member	Sell
2024-08-27 17:49:54	2032 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-08-27 17:53:32	2032 On 07/11/2024			Bond Future	1	1,200,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-27 17:53:32	2032 On 07/11/2024			Bond Future	1	1,200,000	Member	Sell
Total for 2032 Bond Future					6	32,800,000		
2024-08-27 13:44:03	2037 On 07/11/2024			Bond Future	1	252,100,000	Member	Sell
2024-08-27 15:35:46	2037 On 07/11/2024			Bond Future	1	8,100,000	Member	Buy
2024-08-27 15:45:07	2037 On 07/11/2024			Bond Future	1	34,100,000	Member	Buy
2024-08-27 15:45:07	2037 On 07/11/2024			Bond Future	1	10,200,000	Client	Buy
2024-08-27 15:45:07	2037 On 07/11/2024			Bond Future	1	10,200,000	Member	Sell
2024-08-27 15:45:07	2037 On 07/11/2024			Bond Future	1	26,400,000	Member	Buy
2024-08-27 15:45:07	2037 On 07/11/2024			Bond Future	1	15,500,000	Member	Buy
2024-08-27 15:45:07	2037 On 07/11/2024			Bond Future	1	10,200,000	Member	Buy
2024-08-27 15:45:07	2037 On 07/11/2024			Bond Future	1	100,500,000	Member	Buy
2024-08-27 15:45:07	2037 On 07/11/2024			Bond Future	1	57,300,000	Member	Buy
2024-08-27 15:45:07	2037 On 07/11/2024			Bond Future	1	57,300,000	Client	Buy
2024-08-27 15:45:07	2037 On 07/11/2024			Bond Future	1	100,500,000	Client	Buy
2024-08-27 15:45:07	2037 On 07/11/2024			Bond Future	1	34,100,000	Client	Buy
2024-08-27 15:45:07	2037 On 07/11/2024			Bond Future	1	100,500,000	Member	Sell
2024-08-27 15:45:07	2037 On 07/11/2024			Bond Future	1	57,300,000	Member	Sell
2024-08-27 15:45:07	2037 On 07/11/2024			Bond Future	1	8,100,000	Client	Buy
2024-08-27 15:45:07	2037 On 07/11/2024			Bond Future	1	15,500,000	Member	Sell
2024-08-27 15:45:07	2037 On 07/11/2024			Bond Future	1	8,100,000	Member	Sell
2024-08-27 15:45:07	2037 On 07/11/2024			Bond Future	1	26,400,000	Member	Sell
2024-08-27 15:45:07	2037 On 07/11/2024			Bond Future	1	15,500,000	Client	Buy
2024-08-27 15:45:07	2037 On 07/11/2024			Bond Future	1	34,100,000	Member	Sell
2024-08-27 15:45:07	2037 On 07/11/2024			Bond Future	1	26,400,000	Client	Buy
2024-08-27 16:55:03	2037 On 07/11/2024			Bond Future	1	25,000,000	Member	Sell
2024-08-27 16:55:03	2037 On 07/11/2024			Bond Future	1	25,000,000	Member	Buy
2024-08-27 17:08:26	2037 On 07/11/2024			Bond Future	1	25,000,000	Member	Buy
2024-08-27 17:08:26	2037 On 07/11/2024			Bond Future	1	25,000,000	Client	Sell
Total for 2037 Bond Future					26	1,108,400,000		
2024-08-27 13:41:21	2040 On 07/11/2024			Bond Future	1	7,000,000	Member	Buy
2024-08-27 15:58:39	2040 On 07/11/2024			Bond Future	1	7,000,000	Client	Sell
Total for 2040 Bond Future					2	14,000,000		
2024-08-27 09:52:26	R186 On 07/11/2024			Bond Future	1	50,000,000	Member	Sell
2024-08-27 10:16:24	R186 On 07/11/2024			Bond Future	1	50,000,000	Client	Buy
2024-08-27 13:44:03	R186 On 07/11/2024			Bond Future	1	75,000,000	Member	Sell
2024-08-27 15:34:49	R186 On 07/11/2024			Bond Future	1	75,000,000	Client	Buy
2024-08-27 16:55:03	R186 On 07/11/2024			Bond Future	1	55,100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-27 17:09:53	R186 On 07/11/2024			Bond Future	1	55,100,000	Client	Sell
2024-08-27 17:43:24	R186 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-08-27 17:52:01	R186 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-08-27 17:53:59	R186 On 07/11/2024			Bond Future	1	400,000	Client	Buy
2024-08-27 17:53:59	R186 On 07/11/2024			Bond Future	1	400,000	Member	Sell
Total for R186 Bond Future					10	361,800,000		
2024-08-27 16:55:03	R213 On 07/11/2024			Bond Future	1	18,000,000	Member	Buy
2024-08-27 17:07:56	R213 On 07/11/2024			Bond Future	1	18,000,000	Client	Sell
Total for R213 Bond Future					2	36,000,000		
Grand Total for all Instruments					59	2,567,600,000		