



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: 11/09/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-09-11 14:56:56	2030 On 07/11/2024			Bond Future	1	245,000,000	Member	Sell
2024-09-11 15:58:05	2030 On 07/11/2024			Bond Future	1	245,000,000	Client	Buy
2024-09-11 17:31:29	2030 On 07/11/2024			Bond Future	1	15,600,000	Member	Sell
2024-09-11 17:45:01	2030 On 07/11/2024			Bond Future	1	14,500,000	Member	Buy
2024-09-11 17:45:42	2030 On 07/11/2024			Bond Future	1	1,100,000	Member	Buy
2024-09-11 17:45:42	2030 On 07/11/2024			Bond Future	1	14,500,000	Member	Sell
2024-09-11 17:45:42	2030 On 07/11/2024			Bond Future	1	14,500,000	Client	Buy
2024-09-11 17:45:42	2030 On 07/11/2024			Bond Future	1	1,100,000	Member	Sell
2024-09-11 17:45:42	2030 On 07/11/2024			Bond Future	1	1,100,000	Client	Buy
Total for 2030 Bond Future					9	552,400,000		
2024-09-11 07:21:42	2032 On 07/11/2024			Bond Future	1	24,700,000	Member	Buy
2024-09-11 10:08:46	2032 On 07/11/2024			Bond Future	1	24,700,000	Client	Sell
2024-09-11 13:22:33	2032 On 07/11/2024			Bond Future	1	108,500,000	Client	Buy
2024-09-11 13:22:33	2032 On 07/11/2024			Bond Future	1	108,500,000	Client	Sell
Total for 2032 Bond Future					4	266,400,000		
2024-09-11 16:53:17	2033 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-09-11 16:53:17	2033 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-09-11 16:57:10	2033 On 07/11/2024			Bond Future	1	300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-09-11 16:57:10	2033 On 07/11/2024			Bond Future	1	300,000	Client	Sell
Total for 2033 Bond Future					4	1,200,000		
2024-09-11 07:21:42	2040 On 07/11/2024			Bond Future	1	18,200,000	Member	Buy
2024-09-11 10:10:32	2040 On 07/11/2024			Bond Future	1	18,200,000	Client	Sell
Total for 2040 Bond Future					2	36,400,000		
2024-09-11 15:37:25	2044 On 07/11/2024			Bond Future	1	70,100,000	Member	Sell
2024-09-11 15:37:25	2044 On 07/11/2024			Bond Future	1	70,100,000	Member	Buy
2024-09-11 15:41:15	2044 On 07/11/2024			Bond Future	1	70,100,000	Member	Buy
2024-09-11 15:41:15	2044 On 07/11/2024			Bond Future	1	13,200,000	Member	Sell
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	1,300,000	Member	Sell
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	1,500,000	Client	Sell
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	7,900,000	Member	Buy
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	1,200,000	Member	Sell
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	7,900,000	Member	Sell
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	3,900,000	Member	Sell
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	600,000	Member	Sell
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	1,100,000	Member	Sell
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	1,500,000	Member	Sell
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	33,900,000	Member	Sell
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	2,500,000	Member	Sell
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	2,900,000	Member	Sell
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	2,900,000	Client	Sell
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	2,500,000	Member	Buy
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	100,000	Client	Sell
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	600,000	Client	Sell
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	1,200,000	Client	Sell
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	1,100,000	Member	Buy
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	1,500,000	Member	Buy
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	2,900,000	Member	Buy
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	33,900,000	Client	Sell
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	13,200,000	Member	Buy
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	2,500,000	Client	Sell
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	1,300,000	Client	Sell
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	1,300,000	Member	Buy
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	1,100,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	7,900,000	Client	Sell
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	3,900,000	Member	Buy
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	33,900,000	Member	Buy
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	3,900,000	Client	Sell
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	600,000	Member	Buy
2024-09-11 15:44:13	2044 On 07/11/2024			Bond Future	1	13,200,000	Client	Sell
Total for 2044 Bond Future					39	420,600,000		
2024-09-11 07:21:42	R035 On 07/11/2024			Bond Future	1	15,000,000	Member	Buy
2024-09-11 10:07:42	R035 On 07/11/2024			Bond Future	1	15,000,000	Client	Sell
2024-09-11 13:21:08	R035 On 07/11/2024			Bond Future	1	82,500,000	Client	Buy
2024-09-11 13:21:08	R035 On 07/11/2024			Bond Future	1	82,500,000	Client	Sell
2024-09-11 14:56:56	R035 On 07/11/2024			Bond Future	1	14,500,000	Member	Sell
2024-09-11 15:10:43	R035 On 07/11/2024			Bond Future	1	12,600,000	Member	Buy
2024-09-11 15:11:56	R035 On 07/11/2024			Bond Future	1	1,900,000	Member	Buy
2024-09-11 15:11:56	R035 On 07/11/2024			Bond Future	1	12,600,000	Member	Sell
2024-09-11 15:11:56	R035 On 07/11/2024			Bond Future	1	12,600,000	Client	Buy
2024-09-11 15:11:56	R035 On 07/11/2024			Bond Future	1	1,900,000	Member	Sell
2024-09-11 15:11:56	R035 On 07/11/2024			Bond Future	1	1,900,000	Client	Buy
Total for R035 Bond Future					11	253,000,000		
2024-09-11 17:31:29	R186 On 07/11/2024			Bond Future	1	55,300,000	Member	Sell
2024-09-11 17:46:26	R186 On 07/11/2024			Bond Future	1	54,400,000	Member	Buy
2024-09-11 17:47:18	R186 On 07/11/2024			Bond Future	1	900,000	Member	Buy
2024-09-11 17:47:18	R186 On 07/11/2024			Bond Future	1	900,000	Client	Buy
2024-09-11 17:47:18	R186 On 07/11/2024			Bond Future	1	54,400,000	Client	Buy
2024-09-11 17:47:18	R186 On 07/11/2024			Bond Future	1	54,400,000	Member	Sell
2024-09-11 17:47:18	R186 On 07/11/2024			Bond Future	1	900,000	Member	Sell
Total for R186 Bond Future					7	221,200,000		
2024-09-11 10:36:36	R209 On 07/11/2024			Bond Future	1	90,100,000	Member	Sell
2024-09-11 11:48:37	R209 On 07/11/2024			Bond Future	1	90,100,000	Client	Buy
2024-09-11 14:23:29	R209 On 07/11/2024	10.55	Call	Bond Future	1	10,000,000	Member	Sell
2024-09-11 14:23:29	R209 On 07/11/2024	11.00	Put	Bond Future	1	10,000,000	Member	Buy
2024-09-11 14:54:16	R209 On 07/11/2024	10.55	Call	Bond Future	1	10,000,000	Client	Buy
2024-09-11 14:54:58	R209 On 07/11/2024	11.00	Put	Bond Future	1	10,000,000	Client	Sell
Total for R209 Bond Future					6	220,200,000		
Grand Total for all Instruments					82	1,971,400,000		