



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: 12/09/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-09-12 11:15:39	2030 On 07/11/2024			Bond Future	1	50,000,000	Member	Buy
2024-09-12 11:16:34	2030 On 07/11/2024			Bond Future	1	50,000,000	Member	Sell
2024-09-12 12:01:56	2030 On 07/11/2024			Bond Future	1	33,000,000	Member	Buy
2024-09-12 12:02:19	2030 On 07/11/2024			Bond Future	1	33,000,000	Member	Sell
2024-09-12 12:06:47	2030 On 07/11/2024			Bond Future	1	33,000,000	Client	Sell
2024-09-12 12:06:47	2030 On 07/11/2024			Bond Future	1	33,000,000	Member	Buy
2024-09-12 16:45:06	2030 On 07/11/2024			Bond Future	1	21,100,000	Member	Buy
2024-09-12 17:31:28	2030 On 07/11/2024			Bond Future	1	3,500,000	Member	Buy
2024-09-12 17:48:15	2030 On 07/11/2024			Bond Future	1	21,100,000	Client	Sell
2024-09-12 17:54:26	2030 On 07/11/2024			Bond Future	1	3,500,000	Client	Sell
Total for 2030 Bond Future					10	281,200,000		
2024-09-12 11:15:39	2032 On 07/11/2024			Bond Future	1	50,000,000	Member	Buy
2024-09-12 11:16:43	2032 On 07/11/2024			Bond Future	1	50,000,000	Member	Sell
2024-09-12 17:31:28	2032 On 07/11/2024			Bond Future	1	7,500,000	Member	Buy
2024-09-12 17:47:25	2032 On 07/11/2024			Bond Future	1	7,500,000	Client	Sell
Total for 2032 Bond Future					4	115,000,000		
2024-09-12 17:31:28	2037 On 07/11/2024			Bond Future	1	3,000,000	Member	Buy
2024-09-12 17:54:34	2037 On 07/11/2024			Bond Future	1	3,000,000	Client	Sell
Total for 2037 Bond Future					2	6,000,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-09-12 16:45:06	2040 On 07/11/2024			Bond Future	1	3,900,000	Member	Buy
2024-09-12 17:49:16	2040 On 07/11/2024			Bond Future	1	3,900,000	Client	Sell
Total for 2040 Bond Future					2	7,800,000		
2024-09-12 13:40:47	2044 On 07/11/2024			Bond Future	1	26,300,000	Member	Sell
2024-09-12 13:40:47	2044 On 07/11/2024			Bond Future	1	153,600,000	Member	Buy
2024-09-12 14:31:04	2044 On 07/11/2024			Bond Future	1	4,500,000	Client	Sell
2024-09-12 14:31:04	2044 On 07/11/2024			Bond Future	1	4,500,000	Member	Buy
2024-09-12 14:31:04	2044 On 07/11/2024			Bond Future	1	10,400,000	Client	Sell
2024-09-12 14:31:04	2044 On 07/11/2024			Bond Future	1	7,800,000	Client	Sell
2024-09-12 14:31:04	2044 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-09-12 14:31:04	2044 On 07/11/2024			Bond Future	1	1,600,000	Member	Sell
2024-09-12 14:31:04	2044 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-09-12 14:31:04	2044 On 07/11/2024			Bond Future	1	4,500,000	Member	Sell
2024-09-12 14:31:04	2044 On 07/11/2024			Bond Future	1	7,800,000	Member	Sell
2024-09-12 14:31:04	2044 On 07/11/2024			Bond Future	1	10,400,000	Member	Buy
2024-09-12 14:31:04	2044 On 07/11/2024			Bond Future	1	400,000	Client	Sell
2024-09-12 14:31:04	2044 On 07/11/2024			Bond Future	1	10,400,000	Member	Sell
2024-09-12 14:31:04	2044 On 07/11/2024			Bond Future	1	7,800,000	Member	Buy
2024-09-12 14:31:04	2044 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-09-12 14:31:04	2044 On 07/11/2024			Bond Future	1	1,600,000	Client	Sell
2024-09-12 14:31:05	2044 On 07/11/2024			Bond Future	1	2,700,000	Member	Buy
2024-09-12 14:31:05	2044 On 07/11/2024			Bond Future	1	15,900,000	Member	Buy
2024-09-12 14:31:05	2044 On 07/11/2024			Bond Future	1	7,700,000	Member	Buy
2024-09-12 14:31:05	2044 On 07/11/2024			Bond Future	1	2,900,000	Member	Buy
2024-09-12 14:31:05	2044 On 07/11/2024			Bond Future	1	67,700,000	Member	Buy
2024-09-12 14:31:05	2044 On 07/11/2024			Bond Future	1	26,300,000	Member	Buy
2024-09-12 14:31:05	2044 On 07/11/2024			Bond Future	1	2,700,000	Client	Sell
2024-09-12 14:31:05	2044 On 07/11/2024			Bond Future	1	7,700,000	Client	Sell
2024-09-12 14:31:05	2044 On 07/11/2024			Bond Future	1	26,300,000	Client	Sell
2024-09-12 14:31:05	2044 On 07/11/2024			Bond Future	1	2,700,000	Member	Sell
2024-09-12 14:31:05	2044 On 07/11/2024			Bond Future	1	5,700,000	Member	Sell
2024-09-12 14:31:05	2044 On 07/11/2024			Bond Future	1	2,900,000	Member	Sell
2024-09-12 14:31:05	2044 On 07/11/2024			Bond Future	1	67,700,000	Member	Sell
2024-09-12 14:31:05	2044 On 07/11/2024			Bond Future	1	15,900,000	Member	Sell
2024-09-12 14:31:05	2044 On 07/11/2024			Bond Future	1	7,700,000	Member	Sell
2024-09-12 14:31:05	2044 On 07/11/2024			Bond Future	1	5,700,000	Member	Buy
2024-09-12 14:31:05	2044 On 07/11/2024			Bond Future	1	15,900,000	Client	Sell
2024-09-12 14:31:05	2044 On 07/11/2024			Bond Future	1	5,700,000	Client	Sell
2024-09-12 14:31:05	2044 On 07/11/2024			Bond Future	1	67,700,000	Client	Sell

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2024-09-12 14:31:05	2044 On 07/11/2024			Bond Future	1	2,900,000	Client	Sell
2024-09-12 17:31:28	2044 On 07/11/2024			Bond Future	1	5,500,000	Member	Buy
2024-09-12 17:39:16	2044 On 07/11/2024			Bond Future	1	1,400,000	Member	Sell
2024-09-12 17:41:24	2044 On 07/11/2024			Bond Future	1	4,100,000	Member	Sell
2024-09-12 17:41:24	2044 On 07/11/2024			Bond Future	1	1,400,000	Client	Sell
2024-09-12 17:41:24	2044 On 07/11/2024			Bond Future	1	1,400,000	Member	Buy
2024-09-12 17:41:24	2044 On 07/11/2024			Bond Future	1	4,100,000	Client	Sell
2024-09-12 17:41:24	2044 On 07/11/2024			Bond Future	1	4,100,000	Member	Buy
Total for 2044 Bond Future					44	636,400,000		
2024-09-12 09:20:58	GOVI On 07/11/2024			GOVI	1	20,000	Member	Buy
2024-09-12 10:23:25	GOVI On 07/11/2024			GOVI	1	20,000	Client	Sell
Total for GOVI GOVI					2	40,000		
2024-09-12 10:56:59	R035 On 07/11/2024			Bond Future	1	740,000,000	Member	Sell
2024-09-12 10:58:55	R035 On 07/11/2024			Bond Future	1	3,000,000	Member	Buy
2024-09-12 11:21:08	R035 On 07/11/2024			Bond Future	1	3,000,000	Client	Buy
2024-09-12 11:21:08	R035 On 07/11/2024			Bond Future	1	644,000,000	Client	Buy
2024-09-12 11:21:08	R035 On 07/11/2024			Bond Future	1	76,000,000	Client	Buy
2024-09-12 11:21:08	R035 On 07/11/2024			Bond Future	1	76,000,000	Member	Buy
2024-09-12 11:21:08	R035 On 07/11/2024			Bond Future	1	644,000,000	Member	Buy
2024-09-12 11:21:08	R035 On 07/11/2024			Bond Future	1	17,000,000	Member	Buy
2024-09-12 11:21:08	R035 On 07/11/2024			Bond Future	1	17,000,000	Client	Buy
2024-09-12 11:21:08	R035 On 07/11/2024			Bond Future	1	76,000,000	Member	Sell
2024-09-12 11:21:08	R035 On 07/11/2024			Bond Future	1	644,000,000	Member	Sell
2024-09-12 11:21:08	R035 On 07/11/2024			Bond Future	1	3,000,000	Member	Sell
2024-09-12 11:21:08	R035 On 07/11/2024			Bond Future	1	17,000,000	Member	Sell
Total for R035 Bond Future					13	2,960,000,000		
2024-09-12 16:45:06	R186 On 07/11/2024			Bond Future	1	16,400,000	Member	Buy
2024-09-12 17:48:14	R186 On 07/11/2024			Bond Future	1	16,400,000	Client	Sell
Total for R186 Bond Future					2	32,800,000		
2024-09-12 16:16:07	R214 On 07/11/2024			Bond Future	1	8,700,000	Member	Buy
2024-09-12 16:16:07	R214 On 07/11/2024			Bond Future	1	3,900,000	Member	Sell
2024-09-12 16:24:09	R214 On 07/11/2024			Bond Future	1	4,800,000	Member	Sell
2024-09-12 16:24:09	R214 On 07/11/2024			Bond Future	1	4,800,000	Client	Sell
2024-09-12 16:24:09	R214 On 07/11/2024			Bond Future	1	3,900,000	Client	Sell
2024-09-12 16:24:09	R214 On 07/11/2024			Bond Future	1	4,800,000	Member	Buy
2024-09-12 16:24:09	R214 On 07/11/2024			Bond Future	1	3,900,000	Member	Buy
Total for R214 Bond Future					7	34,800,000		
Grand Total for all Instruments					86	4,074,040,000		