



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: 09/12/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-09 12:56:25	2030 On 06/02/2025			Bond Future	1	85,000,000	Member	Buy
2024-12-09 12:57:23	2030 On 06/02/2025			Bond Future	1	85,000,000	Member	Sell
Total for 2030 Bond Future					2	170,000,000		
2024-12-09 12:13:37	2032 On 06/02/2025			Bond Future	1	4,400,000	Client	Sell
2024-12-09 12:13:37	2032 On 06/02/2025			Bond Future	1	4,400,000	Member	Buy
2024-12-09 12:22:20	2032 On 06/02/2025			Bond Future	1	4,400,000	Client	Buy
2024-12-09 12:22:20	2032 On 06/02/2025			Bond Future	1	4,400,000	Member	Sell
2024-12-09 12:26:06	2032 On 06/02/2025			Bond Future	1	319,700,000	Client	Sell
2024-12-09 12:26:06	2032 On 06/02/2025			Bond Future	1	319,700,000	Member	Buy
2024-12-09 12:27:10	2032 On 06/02/2025			Bond Future	1	319,700,000	Client	Buy
2024-12-09 12:27:10	2032 On 06/02/2025			Bond Future	1	319,700,000	Member	Sell
2024-12-09 12:56:25	2032 On 06/02/2025			Bond Future	1	75,000,000	Member	Buy
2024-12-09 12:57:40	2032 On 06/02/2025			Bond Future	1	75,000,000	Member	Sell
Total for 2032 Bond Future					10	1,446,400,000		
2024-12-09 08:59:19	R186 On 06/02/2025			Bond Future	1	20,200,000	Member	Sell
2024-12-09 09:59:22	R186 On 06/02/2025			Bond Future	1	34,800,000	Member	Sell
2024-12-09 10:21:05	R186 On 06/02/2025			Bond Future	1	34,800,000	Client	Buy
2024-12-09 10:22:42	R186 On 06/02/2025			Bond Future	1	20,200,000	Client	Buy
2024-12-09 12:56:25	R186 On 06/02/2025			Bond Future	1	160,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-09 12:57:01	R186 On 06/02/2025			Bond Future	1	160,000,000	Member	Sell
Total for R186 Bond Future					6	430,000,000		
2024-12-09 08:59:18	R213 On 06/02/2025			Bond Future	1	5,000,000	Member	Buy
2024-12-09 09:00:32	R213 On 06/02/2025			Bond Future	1	5,000,000	Member	Sell
2024-12-09 09:14:14	R213 On 06/02/2025			Bond Future	1	5,000,000	Member	Buy
2024-12-09 09:14:14	R213 On 06/02/2025			Bond Future	1	5,000,000	Client	Sell
Total for R213 Bond Future					4	20,000,000		
Grand Total for all Instruments					22	2,066,400,000		