



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: 12/12/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-12 16:07:57	2030 On 06/02/2025			Bond Future	1	124,400,000	Member	Sell
2024-12-12 16:31:25	2030 On 06/02/2025			Bond Future	1	124,400,000	Client	Buy
Total for 2030 Bond Future					2	248,800,000		
2024-12-12 17:02:34	2032 On 06/02/2025			Bond Future	1	263,500,000	Member	Buy
2024-12-12 17:16:15	2032 On 06/02/2025			Bond Future	1	5,900,000	Member	Sell
2024-12-12 17:17:58	2032 On 06/02/2025			Bond Future	1	5,800,000	Member	Sell
2024-12-12 17:17:58	2032 On 06/02/2025			Bond Future	1	1,700,000	Member	Sell
2024-12-12 17:17:58	2032 On 06/02/2025			Bond Future	1	241,300,000	Member	Sell
2024-12-12 17:17:58	2032 On 06/02/2025			Bond Future	1	8,800,000	Member	Sell
2024-12-12 17:17:58	2032 On 06/02/2025			Bond Future	1	5,900,000	Member	Buy
2024-12-12 17:17:58	2032 On 06/02/2025			Bond Future	1	8,800,000	Member	Buy
2024-12-12 17:17:58	2032 On 06/02/2025			Bond Future	1	1,700,000	Client	Sell
2024-12-12 17:17:58	2032 On 06/02/2025			Bond Future	1	5,800,000	Client	Sell
2024-12-12 17:17:58	2032 On 06/02/2025			Bond Future	1	241,300,000	Member	Buy
2024-12-12 17:17:58	2032 On 06/02/2025			Bond Future	1	241,300,000	Client	Sell
2024-12-12 17:17:58	2032 On 06/02/2025			Bond Future	1	5,900,000	Client	Sell
2024-12-12 17:17:58	2032 On 06/02/2025			Bond Future	1	1,700,000	Member	Buy
2024-12-12 17:17:58	2032 On 06/02/2025			Bond Future	1	8,800,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-12-12 17:17:58	2032 On 06/02/2025			Bond Future	1	5,800,000	Member	Buy
Total for 2032 Bond Future					16	1,054,000,000		
2024-12-12 09:54:27	2033 On 06/02/2025			Bond Future	1	800,000	Member	Sell
2024-12-12 10:10:41	2033 On 06/02/2025			Bond Future	1	800,000	Member	Buy
2024-12-12 10:19:01	2033 On 06/02/2025			Bond Future	1	800,000	Member	Sell
2024-12-12 10:19:01	2033 On 06/02/2025			Bond Future	1	800,000	Client	Buy
Total for 2033 Bond Future					4	3,200,000		
2024-12-12 15:44:42	2037 On 06/02/2025			Bond Future	1	12,300,000	Member	Sell
2024-12-12 15:44:42	2037 On 06/02/2025			Bond Future	1	29,900,000	Member	Buy
2024-12-12 16:41:40	2037 On 06/02/2025			Bond Future	1	17,600,000	Client	Sell
2024-12-12 16:41:40	2037 On 06/02/2025			Bond Future	1	12,300,000	Client	Sell
2024-12-12 16:41:40	2037 On 06/02/2025			Bond Future	1	17,600,000	Member	Sell
2024-12-12 16:41:40	2037 On 06/02/2025			Bond Future	1	12,300,000	Member	Buy
2024-12-12 16:41:40	2037 On 06/02/2025			Bond Future	1	17,600,000	Member	Buy
Total for 2037 Bond Future					7	119,600,000		
2024-12-12 09:54:27	2038 On 06/02/2025			Bond Future	1	800,000	Member	Sell
2024-12-12 10:11:41	2038 On 06/02/2025			Bond Future	1	800,000	Member	Buy
2024-12-12 10:21:50	2038 On 06/02/2025			Bond Future	1	800,000	Member	Sell
2024-12-12 10:21:50	2038 On 06/02/2025			Bond Future	1	800,000	Client	Buy
Total for 2038 Bond Future					4	3,200,000		
2024-12-12 09:54:27	2046 On 06/02/2025			Bond Future	1	900,000	Member	Sell
2024-12-12 10:12:16	2046 On 06/02/2025			Bond Future	1	900,000	Member	Buy
2024-12-12 10:21:15	2046 On 06/02/2025			Bond Future	1	900,000	Client	Buy
2024-12-12 10:21:15	2046 On 06/02/2025			Bond Future	1	900,000	Member	Sell
2024-12-12 14:11:52	2046 On 06/02/2025			Bond Future	1	55,300,000	Member	Sell
2024-12-12 15:32:51	2046 On 06/02/2025			Bond Future	1	55,300,000	Client	Buy
Total for 2046 Bond Future					6	114,200,000		
2024-12-12 09:54:27	2050 On 06/02/2025			Bond Future	1	900,000	Member	Sell
2024-12-12 10:13:22	2050 On 06/02/2025			Bond Future	1	900,000	Member	Buy
2024-12-12 10:20:47	2050 On 06/02/2025			Bond Future	1	900,000	Member	Sell
2024-12-12 10:20:47	2050 On 06/02/2025			Bond Future	1	900,000	Client	Buy
Total for 2050 Bond Future					4	3,600,000		
2024-12-12 11:15:22	R038 On 06/02/2025			Bond Future	1	3,300,000	Member	Buy
2024-12-12 11:15:22	R038 On 06/02/2025			Bond Future	1	3,300,000	Member	Sell
2024-12-12 11:28:44	R038 On 06/02/2025			Bond Future	1	3,300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-12 11:28:44	R038 On 06/02/2025			Bond Future	1	3,300,000	Client	Sell
Total for R038 Bond Future					4	13,200,000		
2024-12-12 16:07:57	R186 On 06/02/2025			Bond Future	1	147,500,000	Member	Sell
2024-12-12 16:24:06	R186 On 06/02/2025			Bond Future	1	147,500,000	Client	Buy
Total for R186 Bond Future					2	295,000,000		
2024-12-12 09:54:27	R202 On 06/02/2025			Bond Future	1	400,000	Member	Sell
2024-12-12 09:54:27	R202 On 06/02/2025			Bond Future	1	300,000	Member	Buy
2024-12-12 10:14:14	R202 On 06/02/2025			Bond Future	1	400,000	Member	Buy
2024-12-12 10:17:34	R202 On 06/02/2025			Bond Future	1	400,000	Member	Sell
2024-12-12 10:17:34	R202 On 06/02/2025			Bond Future	1	400,000	Client	Buy
2024-12-12 11:03:03	R202 On 06/02/2025			Bond Future	1	300,000	Client	Sell
2024-12-12 14:54:42	R202 On 06/02/2025			Bond Future	1	800,000	Client	Buy
2024-12-12 14:54:42	R202 On 06/02/2025			Bond Future	1	800,000	Client	Sell
Total for R202 Bond Future					8	3,800,000		
2024-12-12 11:24:27	R209 On 06/02/2025			Bond Future	1	12,100,000	Member	Sell
2024-12-12 11:24:27	R209 On 06/02/2025			Bond Future	1	1,600,000	Member	Buy
2024-12-12 12:44:22	R209 On 06/02/2025			Bond Future	1	10,500,000	Member	Buy
2024-12-12 12:44:22	R209 On 06/02/2025			Bond Future	1	10,500,000	Member	Sell
2024-12-12 12:44:22	R209 On 06/02/2025			Bond Future	1	10,500,000	Client	Buy
2024-12-12 12:44:23	R209 On 06/02/2025			Bond Future	1	1,600,000	Client	Buy
2024-12-12 12:44:23	R209 On 06/02/2025			Bond Future	1	1,600,000	Member	Sell
Total for R209 Bond Future					7	48,400,000		
2024-12-12 16:07:57	R213 On 06/02/2025			Bond Future	1	49,500,000	Member	Sell
2024-12-12 16:28:12	R213 On 06/02/2025			Bond Future	1	49,500,000	Client	Buy
Total for R213 Bond Future					2	99,000,000		
2024-12-12 15:50:33	R248 On 06/02/2025			Bond Future	1	1,410,000,000	Member	Buy
2024-12-12 15:50:51	R248 On 06/02/2025			Bond Future	1	1,410,000,000	Member	Sell
Total for R248 Bond Future					2	2,820,000,000		
Grand Total for all Instruments					68	4,826,000,000		