



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: 23/12/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-23 11:18:04	2030 On 06/02/2025			Bond Future	1	23,000,000	Member	Buy
2024-12-23 11:18:53	2030 On 06/02/2025			Bond Future	1	23,000,000	Member	Sell
2024-12-23 11:44:02	2030 On 06/02/2025			Bond Future	1	23,000,000	Client	Sell
2024-12-23 11:44:02	2030 On 06/02/2025			Bond Future	1	23,000,000	Member	Buy
2024-12-23 12:27:10	2030 On 06/02/2025			Bond Future	1	15,700,000	Member	Buy
2024-12-23 12:31:18	2030 On 06/02/2025			Bond Future	1	15,700,000	Client	Sell
2024-12-23 14:20:05	2030 On 06/02/2025			Bond Future	1	23,000,000	Member	Sell
2024-12-23 14:21:45	2030 On 06/02/2025			Bond Future	1	23,000,000	Member	Buy
2024-12-23 14:54:19	2030 On 06/02/2025			Bond Future	1	23,000,000	Client	Buy
2024-12-23 14:54:19	2030 On 06/02/2025			Bond Future	1	23,000,000	Member	Sell
Total for 2030 Bond Future					10	215,400,000		
2024-12-23 11:18:04	2037 On 06/02/2025			Bond Future	1	17,000,000	Member	Buy
2024-12-23 11:19:23	2037 On 06/02/2025			Bond Future	1	17,000,000	Member	Sell
2024-12-23 11:42:48	2037 On 06/02/2025			Bond Future	1	17,000,000	Client	Sell
2024-12-23 11:42:48	2037 On 06/02/2025			Bond Future	1	17,000,000	Member	Buy
Total for 2037 Bond Future					4	68,000,000		
2024-12-23 09:40:47	2040 On 06/02/2025			Bond Future	1	300,000	Member	Buy
2024-12-23 09:40:47	2040 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2024-12-23 09:43:48	2040 On 06/02/2025			Bond Future	1	300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-23 09:43:48	2040 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2024-12-23 10:13:06	2040 On 06/02/2025			Bond Future	1	300,000	Client	Sell
2024-12-23 10:13:06	2040 On 06/02/2025			Bond Future	1	300,000	Member	Buy
Total for 2040 Bond Future					6	1,800,000		
2024-12-23 11:18:04	R186 On 06/02/2025			Bond Future	1	13,000,000	Member	Buy
2024-12-23 11:19:50	R186 On 06/02/2025			Bond Future	1	13,000,000	Member	Sell
2024-12-23 11:43:05	R186 On 06/02/2025			Bond Future	1	13,000,000	Client	Sell
2024-12-23 11:43:05	R186 On 06/02/2025			Bond Future	1	13,000,000	Member	Buy
2024-12-23 11:54:33	R186 On 06/02/2025			Bond Future	1	63,400,000	Member	Buy
2024-12-23 12:10:29	R186 On 06/02/2025			Bond Future	1	63,400,000	Client	Sell
Total for R186 Bond Future					6	178,800,000		
2024-12-23 12:27:10	R213 On 06/02/2025			Bond Future	1	12,600,000	Member	Buy
2024-12-23 12:33:59	R213 On 06/02/2025			Bond Future	1	12,600,000	Client	Sell
Total for R213 Bond Future					2	25,200,000		
Grand Total for all Instruments					28	489,200,000		