



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: 13/03/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-13 12:37:07	2030 On 02/05/2024			Bond Future	1	40,000,000	Member	Buy
2024-03-13 12:44:42	2030 On 02/05/2024			Bond Future	1	40,000,000	Member	Sell
2024-03-13 12:44:57	2030 On 02/05/2024			Bond Future	1	40,000,000	Member	Buy
2024-03-13 12:44:57	2030 On 02/05/2024			Bond Future	1	40,000,000	Client	Sell
Total for 2030 Bond Future					4	160,000,000		
2024-03-13 15:24:00	2033 On 01/08/2024			Bond Future	1	1,700,000	Member	Sell
2024-03-13 15:24:00	2033 On 01/08/2024			Bond Future	1	1,700,000	Client	Buy
Total for 2033 Bond Future					2	3,400,000		
2024-03-13 16:28:29	2037 On 02/05/2024			Bond Future	1	127,900,000	Member	Buy
2024-03-13 16:53:06	2037 On 02/05/2024			Bond Future	1	127,900,000	Client	Sell
Total for 2037 Bond Future					2	255,800,000		
2024-03-13 17:12:02	2040 On 02/05/2024			Bond Future	1	89,300,000	Member	Buy
2024-03-13 17:33:39	2040 On 02/05/2024			Bond Future	1	2,400,000	Member	Sell
2024-03-13 17:34:53	2040 On 02/05/2024			Bond Future	1	3,000,000	Member	Sell
2024-03-13 17:34:53	2040 On 02/05/2024			Bond Future	1	3,000,000	Member	Buy
2024-03-13 17:34:53	2040 On 02/05/2024			Bond Future	1	3,000,000	Client	Sell
2024-03-13 17:34:54	2040 On 02/05/2024			Bond Future	1	76,700,000	Client	Sell
2024-03-13 17:34:54	2040 On 02/05/2024			Bond Future	1	6,000,000	Member	Buy
2024-03-13 17:34:54	2040 On 02/05/2024			Bond Future	1	1,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-13 17:34:54	2040 On 02/05/2024			Bond Future	1	2,400,000	Member	Buy
2024-03-13 17:34:54	2040 On 02/05/2024			Bond Future	1	1,200,000	Client	Sell
2024-03-13 17:34:54	2040 On 02/05/2024			Bond Future	1	76,700,000	Member	Buy
2024-03-13 17:34:54	2040 On 02/05/2024			Bond Future	1	6,000,000	Member	Sell
2024-03-13 17:34:54	2040 On 02/05/2024			Bond Future	1	1,200,000	Member	Sell
2024-03-13 17:34:54	2040 On 02/05/2024			Bond Future	1	76,700,000	Member	Sell
2024-03-13 17:34:54	2040 On 02/05/2024			Bond Future	1	2,400,000	Client	Sell
2024-03-13 17:34:54	2040 On 02/05/2024			Bond Future	1	6,000,000	Client	Sell
Total for 2040 Bond Future					16	357,200,000		
2024-03-13 14:35:42	2044 On 02/05/2024			Bond Future	1	500,000	Member	Sell
2024-03-13 14:35:42	2044 On 02/05/2024			Bond Future	1	500,000	Member	Buy
2024-03-13 15:03:39	2044 On 02/05/2024			Bond Future	1	1,500,000	Member	Buy
2024-03-13 15:03:39	2044 On 02/05/2024			Bond Future	1	1,500,000	Member	Sell
2024-03-13 15:20:40	2044 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-03-13 15:20:40	2044 On 02/05/2024			Bond Future	1	2,000,000	Member	Sell
2024-03-13 16:13:12	2044 On 02/05/2024			Bond Future	1	500,000	Client	Buy
2024-03-13 16:13:12	2044 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-03-13 16:13:12	2044 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-03-13 16:13:12	2044 On 02/05/2024			Bond Future	1	700,000	Member	Buy
2024-03-13 16:13:12	2044 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-03-13 16:13:12	2044 On 02/05/2024			Bond Future	1	500,000	Member	Buy
2024-03-13 16:13:12	2044 On 02/05/2024			Bond Future	1	100,000	Member	Buy
2024-03-13 16:13:12	2044 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-03-13 16:13:12	2044 On 02/05/2024			Bond Future	1	100,000	Member	Sell
2024-03-13 16:13:12	2044 On 02/05/2024			Bond Future	1	100,000	Client	Buy
2024-03-13 16:13:12	2044 On 02/05/2024			Bond Future	1	700,000	Client	Buy
2024-03-13 16:13:12	2044 On 02/05/2024			Bond Future	1	500,000	Member	Sell
2024-03-13 16:13:12	2044 On 02/05/2024			Bond Future	1	200,000	Client	Buy
2024-03-13 16:13:12	2044 On 02/05/2024			Bond Future	1	700,000	Member	Sell
2024-03-13 16:13:12	2044 On 02/05/2024			Bond Future	1	200,000	Client	Buy
2024-03-13 16:13:13	2044 On 02/05/2024			Bond Future	1	100,000	Member	Sell
2024-03-13 16:13:13	2044 On 02/05/2024			Bond Future	1	100,000	Client	Buy
2024-03-13 16:13:13	2044 On 02/05/2024			Bond Future	1	100,000	Member	Buy
2024-03-13 16:13:13	2044 On 02/05/2024			Bond Future	1	200,000	Client	Buy
2024-03-13 16:13:13	2044 On 02/05/2024			Bond Future	1	200,000	Member	Sell
Total for 2044 Bond Future					26	12,000,000		
2024-03-13 15:26:05	2046 On 02/05/2024			Bond Future	1	18,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-13 15:37:31	2046 On 02/05/2024			Bond Future	1	18,000,000	Client	Buy
Total for 2046 Bond Future					2	36,000,000		
2024-03-13 16:43:46	GOVI On 02/05/2024			GOVI	1	10,000	Member	Buy
2024-03-13 16:43:46	GOVI On 02/05/2024			GOVI	1	10,000	Member	Sell
2024-03-13 16:49:24	GOVI On 02/05/2024			GOVI	1	10,000	Member	Sell
2024-03-13 16:49:24	GOVI On 02/05/2024			GOVI	1	10,000	Member	Buy
2024-03-13 16:59:13	GOVI On 02/05/2024			GOVI	1	10,000	Client	Sell
2024-03-13 16:59:13	GOVI On 02/05/2024			GOVI	1	10,000	Member	Buy
Total for GOVI GOVI					6	60,000		
2024-03-13 08:59:21	R186 On 07/11/2024			Bond Future	1	4,600,000	Member	Sell
2024-03-13 09:08:09	R186 On 07/11/2024			Bond Future	1	4,600,000	Member	Buy
2024-03-13 09:50:49	R186 On 07/11/2024			Bond Future	1	4,600,000	Member	Sell
2024-03-13 09:50:49	R186 On 07/11/2024			Bond Future	1	4,600,000	Client	Buy
Total for R186 Bond Future					4	18,400,000		
Grand Total for all Instruments					62	842,860,000		