



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: 18/03/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-18 09:50:38	2025 On 02/05/2024			Bond Future	1	25,000,000	Member	Sell
2024-03-18 10:01:17	2025 On 02/05/2024			Bond Future	1	25,000,000	Member	Buy
2024-03-18 10:01:41	2025 On 02/05/2024			Bond Future	1	25,000,000	Client	Buy
2024-03-18 10:01:41	2025 On 02/05/2024			Bond Future	1	25,000,000	Member	Sell
Total for 2025 Bond Future					4	100,000,000		
2024-03-18 12:34:02	2032 On 02/05/2024			Bond Future	1	2,200,000	Member	Buy
2024-03-18 12:34:02	2032 On 02/05/2024			Bond Future	1	2,200,000	Member	Sell
2024-03-18 15:37:18	2032 On 02/05/2024			Bond Future	1	2,200,000	Client	Buy
2024-03-18 15:37:18	2032 On 02/05/2024			Bond Future	1	2,200,000	Member	Sell
Total for 2032 Bond Future					4	8,800,000		
2024-03-18 09:22:58	2040 On 01/08/2024			Bond Future	1	375,000,000	Member	Buy
2024-03-18 09:22:58	2040 On 01/08/2024			Bond Future	1	367,200,000	Member	Sell
2024-03-18 09:22:58	2040 On 01/08/2024	12.95	Call	Bond Future	1	734,300,000	Member	Buy
2024-03-18 09:22:58	2040 On 01/08/2024	12.95	Call	Bond Future	1	750,000,000	Member	Sell
2024-03-18 09:45:16	2040 On 01/08/2024	12.95	Call	Bond Future	1	15,700,000	Member	Buy
2024-03-18 09:45:38	2040 On 01/08/2024			Bond Future	1	7,800,000	Member	Sell
2024-03-18 09:46:45	2040 On 01/08/2024	12.95	Call	Bond Future	1	734,300,000	Member	Sell
2024-03-18 09:46:45	2040 On 01/08/2024	12.95	Call	Bond Future	1	127,500,000	Member	Buy
2024-03-18 09:46:57	2040 On 01/08/2024			Bond Future	1	63,800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-18 09:46:57	2040 On 01/08/2024			Bond Future	1	367,200,000	Member	Buy
2024-03-18 09:47:06	2040 On 01/08/2024	12.95	Call	Bond Future	1	15,700,000	Member	Sell
2024-03-18 09:47:06	2040 On 01/08/2024	12.95	Call	Bond Future	1	15,700,000	Client	Buy
2024-03-18 09:47:11	2040 On 01/08/2024			Bond Future	1	7,800,000	Member	Buy
2024-03-18 09:47:11	2040 On 01/08/2024			Bond Future	1	7,800,000	Client	Sell
2024-03-18 10:15:49	2040 On 01/08/2024	12.95	Call	Bond Future	1	606,800,000	Member	Buy
2024-03-18 10:15:49	2040 On 01/08/2024	12.95	Call	Bond Future	1	606,800,000	Member	Sell
2024-03-18 10:15:49	2040 On 01/08/2024	12.95	Call	Bond Future	1	606,800,000	Client	Buy
2024-03-18 10:15:49	2040 On 01/08/2024	12.95	Call	Bond Future	1	127,500,000	Member	Sell
2024-03-18 10:15:49	2040 On 01/08/2024	12.95	Call	Bond Future	1	127,500,000	Client	Buy
2024-03-18 10:16:09	2040 On 01/08/2024			Bond Future	1	303,400,000	Client	Sell
2024-03-18 10:16:09	2040 On 01/08/2024			Bond Future	1	63,800,000	Member	Buy
2024-03-18 10:16:09	2040 On 01/08/2024			Bond Future	1	303,400,000	Member	Sell
2024-03-18 10:16:09	2040 On 01/08/2024			Bond Future	1	303,400,000	Member	Buy
2024-03-18 10:16:09	2040 On 01/08/2024			Bond Future	1	63,800,000	Client	Sell
2024-03-18 17:04:22	2040 On 02/05/2024			Bond Future	1	595,700,000	Member	Buy
2024-03-18 17:06:32	2040 On 02/05/2024			Bond Future	1	527,700,000	Member	Sell
2024-03-18 17:49:15	2040 On 02/05/2024			Bond Future	1	68,000,000	Member	Sell
2024-03-18 17:49:15	2040 On 02/05/2024			Bond Future	1	527,700,000	Member	Buy
2024-03-18 17:49:15	2040 On 02/05/2024			Bond Future	1	68,000,000	Member	Buy
2024-03-18 17:49:15	2040 On 02/05/2024			Bond Future	1	527,700,000	Client	Sell
2024-03-18 17:49:15	2040 On 02/05/2024			Bond Future	1	68,000,000	Client	Sell
Total for 2040 Bond Future					31	9,085,800,000		
2024-03-18 12:07:22	2044 On 02/05/2024			Bond Future	1	29,200,000	Member	Sell
2024-03-18 12:07:22	2044 On 02/05/2024			Bond Future	1	29,200,000	Member	Buy
2024-03-18 12:32:30	2044 On 02/05/2024			Bond Future	1	29,200,000	Member	Sell
2024-03-18 12:32:30	2044 On 02/05/2024			Bond Future	1	100,000	Member	Buy
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	4,000,000	Member	Buy
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	3,100,000	Member	Buy
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	2,000,000	Member	Buy
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	1,500,000	Member	Buy
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	1,100,000	Member	Buy
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	800,000	Member	Buy
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	800,000	Member	Buy
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	700,000	Member	Buy
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	600,000	Member	Buy
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	500,000	Member	Buy
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	100,000	Client	Buy
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	600,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	1,500,000	Client	Buy
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	4,000,000	Client	Buy
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	14,000,000	Member	Buy
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	2,000,000	Client	Buy
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	800,000	Client	Buy
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	1,500,000	Member	Sell
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	800,000	Member	Sell
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	1,100,000	Member	Sell
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	800,000	Client	Buy
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	600,000	Member	Sell
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	4,000,000	Member	Sell
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	700,000	Member	Sell
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	800,000	Member	Sell
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	3,100,000	Member	Sell
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	14,000,000	Member	Sell
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	14,000,000	Client	Buy
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	500,000	Client	Buy
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	1,100,000	Client	Buy
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	3,100,000	Client	Buy
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	500,000	Member	Sell
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	700,000	Client	Buy
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	100,000	Member	Sell
2024-03-18 12:36:23	2044 On 02/05/2024			Bond Future	1	2,000,000	Member	Sell
2024-03-18 17:04:22	2044 On 01/08/2024			Bond Future	1	174,400,000	Member	Buy
2024-03-18 17:07:25	2044 On 01/08/2024			Bond Future	1	154,500,000	Member	Sell
2024-03-18 17:44:36	2044 On 01/08/2024			Bond Future	1	19,900,000	Member	Sell
2024-03-18 17:44:36	2044 On 01/08/2024			Bond Future	1	154,500,000	Member	Buy
2024-03-18 17:44:36	2044 On 01/08/2024			Bond Future	1	19,900,000	Member	Buy
2024-03-18 17:44:36	2044 On 01/08/2024			Bond Future	1	154,500,000	Client	Sell
2024-03-18 17:44:36	2044 On 01/08/2024			Bond Future	1	19,900,000	Client	Sell
Total for 2044 Bond Future					46	872,800,000		
2024-03-18 17:04:22	R035 On 02/05/2024			Bond Future	1	771,900,000	Member	Buy
2024-03-18 17:06:00	R035 On 02/05/2024			Bond Future	1	684,000,000	Member	Sell
2024-03-18 17:45:29	R035 On 02/05/2024			Bond Future	1	87,900,000	Member	Sell
2024-03-18 17:45:29	R035 On 02/05/2024			Bond Future	1	684,000,000	Member	Buy
2024-03-18 17:45:29	R035 On 02/05/2024			Bond Future	1	684,000,000	Client	Sell
2024-03-18 17:45:29	R035 On 02/05/2024			Bond Future	1	87,900,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-18 17:45:29	R035 On 02/05/2024			Bond Future	1	87,900,000	Client	Sell
Total for R035 Bond Future					7	3,087,600,000		
2024-03-18 17:04:22	R186 On 02/05/2024			Bond Future	1	59,500,000	Member	Buy
2024-03-18 17:05:32	R186 On 02/05/2024			Bond Future	1	52,700,000	Member	Sell
2024-03-18 17:48:13	R186 On 02/05/2024			Bond Future	1	6,800,000	Member	Sell
2024-03-18 17:48:13	R186 On 02/05/2024			Bond Future	1	6,800,000	Member	Buy
2024-03-18 17:48:13	R186 On 02/05/2024			Bond Future	1	52,700,000	Client	Sell
2024-03-18 17:48:13	R186 On 02/05/2024			Bond Future	1	6,800,000	Client	Sell
2024-03-18 17:48:13	R186 On 02/05/2024			Bond Future	1	52,700,000	Member	Buy
Total for R186 Bond Future					7	238,000,000		
Grand Total for all Instruments					99	13,393,000,000		