



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: 04/06/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-06-04 11:42:04	2030 On 07/11/2024			Bond Future	1	100,000	Client	Buy
2024-06-04 11:42:04	2030 On 07/11/2024			Bond Future	1	100,000	Client	Sell
Total for 2030 Bond Future					2	200,000		
2024-06-04 10:27:16	2032 On 01/08/2024			Bond Future	1	51,600,000	Client	Buy
2024-06-04 10:27:16	2032 On 01/08/2024			Bond Future	1	51,600,000	Member	Sell
Total for 2032 Bond Future					2	103,200,000		
2024-06-04 10:07:36	GOVI On 01/08/2024			GOVI	1	20,000	Member	Buy
2024-06-04 10:48:12	GOVI On 01/08/2024			GOVI	1	20,000	Client	Sell
Total for GOVI GOVI					2	40,000		
2024-06-04 11:23:47	R035 On 01/08/2024			Bond Future	1	80,000,000	Member	Sell
2024-06-04 11:24:20	R035 On 01/08/2024			Bond Future	1	80,000,000	Member	Buy
2024-06-04 11:45:41	R035 On 01/08/2024			Bond Future	1	80,000,000	Client	Buy
2024-06-04 11:45:41	R035 On 01/08/2024			Bond Future	1	80,000,000	Member	Sell
Total for R035 Bond Future					4	320,000,000		
2024-06-04 13:25:08	R209 On 01/08/2024			Bond Future	1	1,500,000	Member	Buy
2024-06-04 13:25:08	R209 On 01/08/2024			Bond Future	1	1,500,000	Member	Sell
2024-06-04 14:49:03	R209 On 01/08/2024			Bond Future	1	1,500,000	Client	Buy
2024-06-04 14:49:03	R209 On 01/08/2024			Bond Future	1	1,500,000	Member	Sell
Total for R209 Bond Future					4	6,000,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-06-04 11:37:06	R213 On 07/11/2024			Bond Future	1	536,000,000	Member	Sell
2024-06-04 11:38:27	R213 On 07/11/2024			Bond Future	1	9,700,000	Member	Buy
2024-06-04 12:48:02	R213 On 07/11/2024			Bond Future	1	8,600,000	Client	Buy
2024-06-04 12:48:02	R213 On 07/11/2024			Bond Future	1	8,700,000	Member	Sell
2024-06-04 12:48:02	R213 On 07/11/2024			Bond Future	1	8,600,000	Member	Buy
2024-06-04 12:48:02	R213 On 07/11/2024			Bond Future	1	8,700,000	Member	Buy
2024-06-04 12:48:02	R213 On 07/11/2024			Bond Future	1	8,700,000	Client	Buy
2024-06-04 12:48:02	R213 On 07/11/2024			Bond Future	1	8,600,000	Member	Sell
2024-06-04 12:48:03	R213 On 07/11/2024			Bond Future	1	84,800,000	Member	Sell
2024-06-04 12:48:03	R213 On 07/11/2024			Bond Future	1	2,600,000	Member	Sell
2024-06-04 12:48:03	R213 On 07/11/2024			Bond Future	1	3,900,000	Member	Buy
2024-06-04 12:48:03	R213 On 07/11/2024			Bond Future	1	84,800,000	Member	Buy
2024-06-04 12:48:03	R213 On 07/11/2024			Bond Future	1	2,600,000	Member	Buy
2024-06-04 12:48:03	R213 On 07/11/2024			Bond Future	1	3,900,000	Client	Buy
2024-06-04 12:48:03	R213 On 07/11/2024			Bond Future	1	2,600,000	Client	Buy
2024-06-04 12:48:03	R213 On 07/11/2024			Bond Future	1	84,800,000	Client	Buy
2024-06-04 12:48:03	R213 On 07/11/2024			Bond Future	1	3,900,000	Member	Sell
2024-06-04 12:48:04	R213 On 07/11/2024			Bond Future	1	7,500,000	Member	Sell
2024-06-04 12:48:04	R213 On 07/11/2024			Bond Future	1	6,200,000	Client	Buy
2024-06-04 12:48:04	R213 On 07/11/2024			Bond Future	1	6,200,000	Member	Sell
2024-06-04 12:48:04	R213 On 07/11/2024			Bond Future	1	7,500,000	Client	Buy
2024-06-04 12:48:04	R213 On 07/11/2024			Bond Future	1	26,200,000	Member	Sell
2024-06-04 12:48:04	R213 On 07/11/2024			Bond Future	1	2,000,000	Member	Sell
2024-06-04 12:48:04	R213 On 07/11/2024			Bond Future	1	26,200,000	Member	Buy
2024-06-04 12:48:04	R213 On 07/11/2024			Bond Future	1	7,500,000	Member	Buy
2024-06-04 12:48:04	R213 On 07/11/2024			Bond Future	1	2,000,000	Member	Buy
2024-06-04 12:48:04	R213 On 07/11/2024			Bond Future	1	6,200,000	Member	Buy
2024-06-04 12:48:04	R213 On 07/11/2024			Bond Future	1	26,200,000	Client	Buy
2024-06-04 12:48:04	R213 On 07/11/2024			Bond Future	1	2,000,000	Client	Buy
2024-06-04 12:48:05	R213 On 07/11/2024			Bond Future	1	20,500,000	Client	Buy
2024-06-04 12:48:05	R213 On 07/11/2024			Bond Future	1	1,200,000	Member	Sell
2024-06-04 12:48:05	R213 On 07/11/2024			Bond Future	1	15,100,000	Client	Buy
2024-06-04 12:48:05	R213 On 07/11/2024			Bond Future	1	20,500,000	Member	Buy
2024-06-04 12:48:05	R213 On 07/11/2024			Bond Future	1	27,400,000	Member	Buy
2024-06-04 12:48:05	R213 On 07/11/2024			Bond Future	1	15,100,000	Member	Buy
2024-06-04 12:48:05	R213 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-06-04 12:48:05	R213 On 07/11/2024			Bond Future	1	1,200,000	Client	Buy
2024-06-04 12:48:05	R213 On 07/11/2024			Bond Future	1	27,400,000	Client	Buy
2024-06-04 12:48:05	R213 On 07/11/2024			Bond Future	1	20,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-06-04 12:48:05	R213 On 07/11/2024			Bond Future	1	27,400,000	Member	Sell
2024-06-04 12:48:05	R213 On 07/11/2024			Bond Future	1	15,100,000	Member	Sell
2024-06-04 12:48:06	R213 On 07/11/2024			Bond Future	1	16,000,000	Client	Buy
2024-06-04 12:48:06	R213 On 07/11/2024			Bond Future	1	16,000,000	Member	Buy
2024-06-04 12:48:06	R213 On 07/11/2024			Bond Future	1	16,000,000	Member	Sell
2024-06-04 12:48:07	R213 On 07/11/2024			Bond Future	1	3,400,000	Member	Sell
2024-06-04 12:48:07	R213 On 07/11/2024			Bond Future	1	1,500,000	Client	Buy
2024-06-04 12:48:07	R213 On 07/11/2024			Bond Future	1	83,200,000	Member	Sell
2024-06-04 12:48:07	R213 On 07/11/2024			Bond Future	1	4,000,000	Client	Buy
2024-06-04 12:48:07	R213 On 07/11/2024			Bond Future	1	23,700,000	Client	Buy
2024-06-04 12:48:07	R213 On 07/11/2024			Bond Future	1	83,200,000	Member	Buy
2024-06-04 12:48:07	R213 On 07/11/2024			Bond Future	1	3,400,000	Member	Buy
2024-06-04 12:48:07	R213 On 07/11/2024			Bond Future	1	4,000,000	Member	Sell
2024-06-04 12:48:07	R213 On 07/11/2024			Bond Future	1	140,400,000	Member	Buy
2024-06-04 12:48:07	R213 On 07/11/2024			Bond Future	1	1,500,000	Member	Buy
2024-06-04 12:48:07	R213 On 07/11/2024			Bond Future	1	4,000,000	Member	Buy
2024-06-04 12:48:07	R213 On 07/11/2024			Bond Future	1	23,700,000	Member	Buy
2024-06-04 12:48:07	R213 On 07/11/2024			Bond Future	1	23,700,000	Member	Sell
2024-06-04 12:48:07	R213 On 07/11/2024			Bond Future	1	140,400,000	Member	Sell
2024-06-04 12:48:07	R213 On 07/11/2024			Bond Future	1	140,400,000	Client	Buy
2024-06-04 12:48:07	R213 On 07/11/2024			Bond Future	1	83,200,000	Client	Buy
2024-06-04 12:48:07	R213 On 07/11/2024			Bond Future	1	3,400,000	Client	Buy
2024-06-04 12:48:07	R213 On 07/11/2024			Bond Future	1	1,500,000	Member	Sell
2024-06-04 12:48:08	R213 On 07/11/2024			Bond Future	1	34,400,000	Member	Sell
2024-06-04 12:48:08	R213 On 07/11/2024			Bond Future	1	2,000,000	Member	Sell
2024-06-04 12:48:08	R213 On 07/11/2024			Bond Future	1	34,400,000	Member	Buy
2024-06-04 12:48:08	R213 On 07/11/2024			Bond Future	1	2,000,000	Member	Buy
2024-06-04 12:48:08	R213 On 07/11/2024			Bond Future	1	2,000,000	Client	Buy
2024-06-04 12:48:08	R213 On 07/11/2024			Bond Future	1	34,400,000	Client	Buy
2024-06-04 12:48:08	R213 On 07/11/2024			Bond Future	1	3,000,000	Member	Buy
2024-06-04 12:48:08	R213 On 07/11/2024			Bond Future	1	3,000,000	Client	Buy
2024-06-04 12:48:08	R213 On 07/11/2024			Bond Future	1	3,000,000	Member	Sell
2024-06-04 12:48:09	R213 On 07/11/2024			Bond Future	1	9,700,000	Client	Buy
2024-06-04 12:48:09	R213 On 07/11/2024			Bond Future	1	9,700,000	Member	Sell
2024-06-04 14:52:27	R213 On 07/11/2024			Bond Future	1	535,900,000	Member	Sell
2024-06-04 14:53:47	R213 On 07/11/2024			Bond Future	1	6,200,000	Member	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	15,100,000	Member	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	2,700,000	Member	Sell
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	84,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	15,100,000	Client	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	3,400,000	Client	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	26,200,000	Member	Sell
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	26,200,000	Client	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	23,600,000	Member	Sell
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	27,400,000	Member	Sell
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	4,000,000	Client	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	84,700,000	Client	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	84,700,000	Member	Sell
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	27,400,000	Client	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	3,000,000	Client	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	3,400,000	Member	Sell
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	27,400,000	Member	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	2,700,000	Member	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	2,100,000	Member	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	26,200,000	Member	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	3,000,000	Member	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	2,000,000	Member	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	9,800,000	Member	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	4,000,000	Member	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	3,400,000	Member	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	23,600,000	Member	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	23,600,000	Client	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	4,000,000	Member	Sell
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	15,100,000	Member	Sell
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	2,100,000	Member	Sell
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	1,600,000	Member	Sell
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	2,000,000	Member	Sell
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	2,100,000	Client	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	2,700,000	Client	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	2,000,000	Client	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	1,600,000	Client	Buy
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	9,800,000	Member	Sell
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	3,000,000	Member	Sell
2024-06-04 15:13:15	R213 On 07/11/2024			Bond Future	1	9,800,000	Client	Buy
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	20,400,000	Member	Sell
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	8,700,000	Client	Buy
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	7,500,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	7,500,000	Member	Sell
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	3,900,000	Client	Buy
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	6,200,000	Client	Buy
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	8,600,000	Member	Sell
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	34,400,000	Member	Sell
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	83,100,000	Client	Buy
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	1,200,000	Member	Sell
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	16,000,000	Client	Buy
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	3,900,000	Member	Sell
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	6,200,000	Member	Sell
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	8,700,000	Member	Sell
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	20,400,000	Client	Buy
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	8,600,000	Member	Buy
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	34,400,000	Member	Buy
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	20,400,000	Member	Buy
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	16,000,000	Member	Buy
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	83,100,000	Member	Buy
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	1,200,000	Client	Buy
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	83,100,000	Member	Sell
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	8,600,000	Client	Buy
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	34,400,000	Client	Buy
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	16,000,000	Member	Sell
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	140,300,000	Client	Buy
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	140,300,000	Member	Sell
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	3,900,000	Member	Buy
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	140,300,000	Member	Buy
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	7,500,000	Member	Buy
2024-06-04 15:13:16	R213 On 07/11/2024			Bond Future	1	8,700,000	Member	Buy
Total for R213 Bond Future					146	4,287,600,000		
Grand Total for all Instruments					160	4,717,040,000		