



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: 12/06/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-06-12 12:09:08	2029 On 07/11/2024			Bond Future	1	6,200,000	Member	Sell
2024-06-12 12:13:08	2029 On 07/11/2024			Bond Future	1	6,200,000	Member	Buy
2024-06-12 15:18:25	2029 On 07/11/2024			Bond Future	1	6,200,000	Client	Buy
2024-06-12 15:18:25	2029 On 07/11/2024			Bond Future	1	6,200,000	Member	Sell
Total for 2029 Bond Future					4	24,800,000		
2024-06-12 09:30:35	2030 On 01/08/2024			Bond Future	1	37,600,000	Member	Sell
2024-06-12 11:16:14	2030 On 01/08/2024			Bond Future	1	20,400,000	Member	Buy
2024-06-12 11:17:26	2030 On 01/08/2024			Bond Future	1	2,500,000	Member	Sell
2024-06-12 11:17:26	2030 On 01/08/2024			Bond Future	1	2,000,000	Member	Buy
2024-06-12 11:17:26	2030 On 01/08/2024			Bond Future	1	3,800,000	Member	Buy
2024-06-12 11:17:26	2030 On 01/08/2024			Bond Future	1	2,500,000	Member	Buy
2024-06-12 11:17:26	2030 On 01/08/2024			Bond Future	1	3,600,000	Member	Buy
2024-06-12 11:17:26	2030 On 01/08/2024			Bond Future	1	5,300,000	Member	Buy
2024-06-12 11:17:26	2030 On 01/08/2024			Bond Future	1	5,300,000	Client	Buy
2024-06-12 11:17:26	2030 On 01/08/2024			Bond Future	1	3,800,000	Client	Buy
2024-06-12 11:17:26	2030 On 01/08/2024			Bond Future	1	2,500,000	Client	Buy
2024-06-12 11:17:26	2030 On 01/08/2024			Bond Future	1	3,800,000	Member	Sell
2024-06-12 11:17:26	2030 On 01/08/2024			Bond Future	1	2,000,000	Client	Buy
2024-06-12 11:17:26	2030 On 01/08/2024			Bond Future	1	3,600,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-06-12 11:17:26	2030 On 01/08/2024			Bond Future	1	3,600,000	Member	Sell
2024-06-12 11:17:26	2030 On 01/08/2024			Bond Future	1	5,300,000	Member	Sell
2024-06-12 11:17:26	2030 On 01/08/2024			Bond Future	1	2,000,000	Member	Sell
2024-06-12 11:17:27	2030 On 01/08/2024			Bond Future	1	20,400,000	Client	Buy
2024-06-12 11:17:27	2030 On 01/08/2024			Bond Future	1	20,400,000	Member	Sell
2024-06-12 14:53:43	2030 On 01/08/2024			Bond Future	1	9,300,000	Member	Sell
2024-06-12 16:05:05	2030 On 01/08/2024			Bond Future	1	9,300,000	Member	Buy
2024-06-12 16:05:37	2030 On 01/08/2024			Bond Future	1	9,300,000	Member	Sell
2024-06-12 16:05:37	2030 On 01/08/2024			Bond Future	1	9,300,000	Client	Buy
2024-06-12 17:28:33	2030 On 01/08/2024			Bond Future	1	238,900,000	Member	Sell
2024-06-12 17:28:33	2030 On 01/08/2024			Bond Future	1	1,000,000	Member	Buy
2024-06-12 17:42:01	2030 On 01/08/2024			Bond Future	1	2,700,000	Member	Buy
2024-06-12 17:43:37	2030 On 01/08/2024			Bond Future	1	123,700,000	Member	Buy
2024-06-12 17:43:37	2030 On 01/08/2024			Bond Future	1	52,700,000	Member	Buy
2024-06-12 17:43:37	2030 On 01/08/2024			Bond Future	1	52,700,000	Member	Sell
2024-06-12 17:43:37	2030 On 01/08/2024			Bond Future	1	20,300,000	Member	Buy
2024-06-12 17:43:37	2030 On 01/08/2024			Bond Future	1	20,300,000	Member	Sell
2024-06-12 17:43:37	2030 On 01/08/2024			Bond Future	1	123,700,000	Client	Buy
2024-06-12 17:43:37	2030 On 01/08/2024			Bond Future	1	52,700,000	Client	Buy
2024-06-12 17:43:37	2030 On 01/08/2024			Bond Future	1	20,300,000	Client	Buy
2024-06-12 17:43:37	2030 On 01/08/2024			Bond Future	1	123,700,000	Member	Sell
2024-06-12 17:43:38	2030 On 01/08/2024			Bond Future	1	7,500,000	Member	Sell
2024-06-12 17:43:38	2030 On 01/08/2024			Bond Future	1	10,500,000	Client	Buy
2024-06-12 17:43:38	2030 On 01/08/2024			Bond Future	1	12,000,000	Member	Sell
2024-06-12 17:43:38	2030 On 01/08/2024			Bond Future	1	9,500,000	Client	Buy
2024-06-12 17:43:38	2030 On 01/08/2024			Bond Future	1	2,700,000	Client	Buy
2024-06-12 17:43:38	2030 On 01/08/2024			Bond Future	1	2,700,000	Member	Sell
2024-06-12 17:43:38	2030 On 01/08/2024			Bond Future	1	10,500,000	Member	Sell
2024-06-12 17:43:38	2030 On 01/08/2024			Bond Future	1	12,000,000	Client	Buy
2024-06-12 17:43:38	2030 On 01/08/2024			Bond Future	1	7,500,000	Client	Buy
2024-06-12 17:43:38	2030 On 01/08/2024			Bond Future	1	12,000,000	Member	Buy
2024-06-12 17:43:38	2030 On 01/08/2024			Bond Future	1	10,500,000	Member	Buy
2024-06-12 17:43:38	2030 On 01/08/2024			Bond Future	1	9,500,000	Member	Buy
2024-06-12 17:43:38	2030 On 01/08/2024			Bond Future	1	7,500,000	Member	Buy
2024-06-12 17:43:38	2030 On 01/08/2024			Bond Future	1	9,500,000	Member	Sell
2024-06-12 17:43:59	2030 On 01/08/2024			Bond Future	1	600,000	Member	Sell
2024-06-12 17:44:18	2030 On 01/08/2024			Bond Future	1	400,000	Member	Sell
2024-06-12 17:44:18	2030 On 01/08/2024			Bond Future	1	400,000	Client	Sell
2024-06-12 17:44:18	2030 On 01/08/2024			Bond Future	1	600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-06-12 17:44:18	2030 On 01/08/2024			Bond Future	1	600,000	Client	Sell
2024-06-12 17:44:18	2030 On 01/08/2024			Bond Future	1	400,000	Member	Buy
Total for 2030 Bond Future					55	1,147,200,000		
2024-06-12 09:30:35	2032 On 01/08/2024			Bond Future	1	7,100,000	Member	Sell
2024-06-12 16:38:18	2032 On 01/08/2024			Bond Future	1	7,100,000	Member	Buy
2024-06-12 16:39:33	2032 On 01/08/2024			Bond Future	1	7,100,000	Client	Buy
2024-06-12 16:39:33	2032 On 01/08/2024			Bond Future	1	7,100,000	Member	Sell
2024-06-12 17:28:33	2032 On 01/08/2024			Bond Future	1	14,000,000	Member	Sell
2024-06-12 17:28:33	2032 On 01/08/2024			Bond Future	1	400,000	Member	Sell
2024-06-12 17:36:12	2032 On 01/08/2024			Bond Future	1	800,000	Member	Buy
2024-06-12 17:37:55	2032 On 01/08/2024			Bond Future	1	6,800,000	Member	Buy
2024-06-12 17:37:55	2032 On 01/08/2024			Bond Future	1	4,700,000	Member	Buy
2024-06-12 17:37:55	2032 On 01/08/2024			Bond Future	1	1,700,000	Member	Sell
2024-06-12 17:37:55	2032 On 01/08/2024			Bond Future	1	1,700,000	Member	Buy
2024-06-12 17:37:55	2032 On 01/08/2024			Bond Future	1	800,000	Member	Sell
2024-06-12 17:37:55	2032 On 01/08/2024			Bond Future	1	800,000	Client	Buy
2024-06-12 17:37:55	2032 On 01/08/2024			Bond Future	1	4,700,000	Client	Buy
2024-06-12 17:37:55	2032 On 01/08/2024			Bond Future	1	1,700,000	Client	Buy
2024-06-12 17:37:55	2032 On 01/08/2024			Bond Future	1	6,800,000	Client	Buy
2024-06-12 17:37:55	2032 On 01/08/2024			Bond Future	1	6,800,000	Member	Sell
2024-06-12 17:37:55	2032 On 01/08/2024			Bond Future	1	4,700,000	Member	Sell
2024-06-12 17:54:05	2032 On 01/08/2024			Bond Future	1	400,000	Client	Buy
Total for 2032 Bond Future					19	85,200,000		
2024-06-12 17:28:33	2037 On 01/08/2024			Bond Future	1	2,900,000	Member	Sell
2024-06-12 17:51:41	2037 On 01/08/2024			Bond Future	1	2,900,000	Client	Buy
Total for 2037 Bond Future					2	5,800,000		
2024-06-12 17:28:33	2040 On 01/08/2024			Bond Future	1	1,000,000	Member	Sell
2024-06-12 17:53:25	2040 On 01/08/2024			Bond Future	1	1,000,000	Client	Buy
Total for 2040 Bond Future					2	2,000,000		
2024-06-12 14:53:43	R035 On 01/08/2024			Bond Future	1	124,000,000	Member	Sell
2024-06-12 16:25:54	R035 On 01/08/2024			Bond Future	1	800,000	Member	Buy
2024-06-12 16:28:27	R035 On 01/08/2024			Bond Future	1	57,900,000	Member	Buy
2024-06-12 16:28:27	R035 On 01/08/2024			Bond Future	1	24,900,000	Member	Buy
2024-06-12 16:28:27	R035 On 01/08/2024			Bond Future	1	17,400,000	Member	Buy
2024-06-12 16:28:27	R035 On 01/08/2024			Bond Future	1	15,900,000	Member	Buy
2024-06-12 16:28:27	R035 On 01/08/2024			Bond Future	1	7,100,000	Member	Buy
2024-06-12 16:28:27	R035 On 01/08/2024			Bond Future	1	15,900,000	Member	Sell
2024-06-12 16:28:27	R035 On 01/08/2024			Bond Future	1	57,900,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-06-12 16:28:27	R035 On 01/08/2024			Bond Future	1	24,900,000	Client	Buy
2024-06-12 16:28:27	R035 On 01/08/2024			Bond Future	1	17,400,000	Member	Sell
2024-06-12 16:28:27	R035 On 01/08/2024			Bond Future	1	57,900,000	Member	Sell
2024-06-12 16:28:27	R035 On 01/08/2024			Bond Future	1	7,100,000	Member	Sell
2024-06-12 16:28:27	R035 On 01/08/2024			Bond Future	1	7,100,000	Client	Buy
2024-06-12 16:28:27	R035 On 01/08/2024			Bond Future	1	15,900,000	Client	Buy
2024-06-12 16:28:27	R035 On 01/08/2024			Bond Future	1	17,400,000	Client	Buy
2024-06-12 16:28:27	R035 On 01/08/2024			Bond Future	1	24,900,000	Member	Sell
2024-06-12 16:28:28	R035 On 01/08/2024			Bond Future	1	800,000	Member	Sell
2024-06-12 16:28:28	R035 On 01/08/2024			Bond Future	1	800,000	Client	Buy
2024-06-12 16:36:52	R035 On 01/08/2024			Bond Future	1	500,000	Member	Sell
2024-06-12 16:36:52	R035 On 01/08/2024			Bond Future	1	500,000	Member	Buy
2024-06-12 16:40:41	R035 On 01/08/2024			Bond Future	1	500,000	Client	Sell
2024-06-12 16:40:41	R035 On 01/08/2024			Bond Future	1	500,000	Member	Buy
2024-06-12 16:42:41	R035 On 07/11/2024			Bond Future	1	120,000,000	Member	Buy
2024-06-12 16:43:56	R035 On 07/11/2024			Bond Future	1	120,000,000	Member	Sell
2024-06-12 16:45:31	R035 On 07/11/2024			Bond Future	1	120,000,000	Member	Buy
2024-06-12 16:45:31	R035 On 07/11/2024			Bond Future	1	120,000,000	Client	Sell
2024-06-12 17:28:33	R035 On 01/08/2024			Bond Future	1	1,000,000	Member	Sell
2024-06-12 17:52:30	R035 On 01/08/2024			Bond Future	1	1,000,000	Client	Buy
Total for R035 Bond Future					29	980,000,000		
2024-06-12 12:39:16	R186 On 07/11/2024			Bond Future	1	600,000	Member	Sell
2024-06-12 12:39:41	R186 On 07/11/2024			Bond Future	1	200,000	Member	Buy
2024-06-12 15:19:37	R186 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-06-12 15:19:37	R186 On 07/11/2024			Bond Future	1	200,000	Client	Buy
2024-06-12 15:19:37	R186 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-06-12 15:19:37	R186 On 07/11/2024			Bond Future	1	400,000	Client	Buy
2024-06-12 15:19:37	R186 On 07/11/2024			Bond Future	1	200,000	Member	Sell
2024-06-12 17:28:33	R186 On 01/08/2024			Bond Future	1	407,300,000	Member	Buy
2024-06-12 17:41:13	R186 On 01/08/2024			Bond Future	1	3,900,000	Member	Sell
2024-06-12 17:42:59	R186 On 01/08/2024			Bond Future	1	5,900,000	Member	Sell
2024-06-12 17:42:59	R186 On 01/08/2024			Bond Future	1	14,000,000	Member	Sell
2024-06-12 17:42:59	R186 On 01/08/2024			Bond Future	1	2,100,000	Member	Sell
2024-06-12 17:42:59	R186 On 01/08/2024			Bond Future	1	6,900,000	Member	Sell
2024-06-12 17:42:59	R186 On 01/08/2024			Bond Future	1	6,900,000	Member	Buy
2024-06-12 17:42:59	R186 On 01/08/2024			Bond Future	1	5,900,000	Client	Sell
2024-06-12 17:42:59	R186 On 01/08/2024			Bond Future	1	6,900,000	Client	Sell
2024-06-12 17:42:59	R186 On 01/08/2024			Bond Future	1	14,000,000	Client	Sell
2024-06-12 17:42:59	R186 On 01/08/2024			Bond Future	1	2,100,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-06-12 17:42:59	R186 On 01/08/2024			Bond Future	1	5,900,000	Member	Buy
2024-06-12 17:42:59	R186 On 01/08/2024			Bond Future	1	2,100,000	Member	Buy
2024-06-12 17:42:59	R186 On 01/08/2024			Bond Future	1	14,000,000	Member	Buy
2024-06-12 17:43:00	R186 On 01/08/2024			Bond Future	1	152,600,000	Member	Buy
2024-06-12 17:43:00	R186 On 01/08/2024			Bond Future	1	152,600,000	Client	Sell
2024-06-12 17:43:00	R186 On 01/08/2024			Bond Future	1	152,600,000	Member	Sell
2024-06-12 17:43:00	R186 On 01/08/2024			Bond Future	1	8,700,000	Member	Sell
2024-06-12 17:43:00	R186 On 01/08/2024			Bond Future	1	8,700,000	Client	Sell
2024-06-12 17:43:00	R186 On 01/08/2024			Bond Future	1	8,700,000	Member	Buy
2024-06-12 17:43:01	R186 On 01/08/2024			Bond Future	1	6,600,000	Client	Sell
2024-06-12 17:43:01	R186 On 01/08/2024			Bond Future	1	29,000,000	Client	Sell
2024-06-12 17:43:01	R186 On 01/08/2024			Bond Future	1	29,000,000	Member	Sell
2024-06-12 17:43:01	R186 On 01/08/2024			Bond Future	1	6,600,000	Member	Sell
2024-06-12 17:43:01	R186 On 01/08/2024			Bond Future	1	177,600,000	Member	Sell
2024-06-12 17:43:01	R186 On 01/08/2024			Bond Future	1	177,600,000	Client	Sell
2024-06-12 17:43:01	R186 On 01/08/2024			Bond Future	1	6,600,000	Member	Buy
2024-06-12 17:43:01	R186 On 01/08/2024			Bond Future	1	29,000,000	Member	Buy
2024-06-12 17:43:01	R186 On 01/08/2024			Bond Future	1	177,600,000	Member	Buy
2024-06-12 17:43:02	R186 On 01/08/2024			Bond Future	1	3,900,000	Member	Buy
2024-06-12 17:43:02	R186 On 01/08/2024			Bond Future	1	3,900,000	Client	Sell
Total for R186 Bond Future					38	1,631,600,000		
2024-06-12 12:09:08	R202 On 07/11/2024			Bond Future	1	6,000,000	Member	Buy
2024-06-12 12:13:33	R202 On 07/11/2024			Bond Future	1	6,000,000	Member	Sell
2024-06-12 15:21:05	R202 On 07/11/2024			Bond Future	1	6,000,000	Client	Sell
2024-06-12 15:21:05	R202 On 07/11/2024			Bond Future	1	6,000,000	Member	Buy
Total for R202 Bond Future					4	24,000,000		
2024-06-12 08:52:07	R248 On 01/08/2024			Bond Future	1	200,000,000	Member	Sell
2024-06-12 08:52:44	R248 On 01/08/2024			Bond Future	1	176,300,000	Member	Buy
2024-06-12 09:31:38	R248 On 01/08/2024			Bond Future	1	600,000	Member	Buy
2024-06-12 09:31:38	R248 On 01/08/2024			Bond Future	1	100,000	Member	Buy
2024-06-12 09:31:38	R248 On 01/08/2024			Bond Future	1	200,000	Member	Buy
2024-06-12 09:31:38	R248 On 01/08/2024			Bond Future	1	21,200,000	Member	Buy
2024-06-12 09:31:38	R248 On 01/08/2024			Bond Future	1	21,200,000	Client	Buy
2024-06-12 09:31:38	R248 On 01/08/2024			Bond Future	1	100,000	Member	Sell
2024-06-12 09:31:38	R248 On 01/08/2024			Bond Future	1	200,000	Client	Buy
2024-06-12 09:31:38	R248 On 01/08/2024			Bond Future	1	21,200,000	Member	Sell
2024-06-12 09:31:38	R248 On 01/08/2024			Bond Future	1	100,000	Client	Buy
2024-06-12 09:31:38	R248 On 01/08/2024			Bond Future	1	600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-06-12 09:31:38	R248 On 01/08/2024			Bond Future	1	200,000	Member	Sell
2024-06-12 09:31:38	R248 On 01/08/2024			Bond Future	1	600,000	Client	Buy
2024-06-12 09:31:39	R248 On 01/08/2024			Bond Future	1	1,600,000	Client	Buy
2024-06-12 09:31:39	R248 On 01/08/2024			Bond Future	1	1,600,000	Member	Buy
2024-06-12 09:31:39	R248 On 01/08/2024			Bond Future	1	1,600,000	Member	Sell
2024-06-12 15:14:15	R248 On 01/08/2024			Bond Future	1	226,400,000	Member	Sell
2024-06-12 15:15:25	R248 On 01/08/2024			Bond Future	1	198,900,000	Member	Buy
2024-06-12 15:17:38	R248 On 01/08/2024			Bond Future	1	800,000	Member	Buy
2024-06-12 15:17:38	R248 On 01/08/2024			Bond Future	1	800,000	Client	Buy
2024-06-12 15:17:38	R248 On 01/08/2024			Bond Future	1	800,000	Member	Sell
2024-06-12 15:17:39	R248 On 01/08/2024			Bond Future	1	200,000	Client	Buy
2024-06-12 15:17:39	R248 On 01/08/2024			Bond Future	1	300,000	Client	Buy
2024-06-12 15:17:39	R248 On 01/08/2024			Bond Future	1	200,000	Member	Sell
2024-06-12 15:17:39	R248 On 01/08/2024			Bond Future	1	24,000,000	Client	Buy
2024-06-12 15:17:39	R248 On 01/08/2024			Bond Future	1	2,000,000	Client	Buy
2024-06-12 15:17:39	R248 On 01/08/2024			Bond Future	1	2,000,000	Member	Buy
2024-06-12 15:17:39	R248 On 01/08/2024			Bond Future	1	200,000	Member	Buy
2024-06-12 15:17:39	R248 On 01/08/2024			Bond Future	1	200,000	Client	Buy
2024-06-12 15:17:39	R248 On 01/08/2024			Bond Future	1	200,000	Member	Buy
2024-06-12 15:17:39	R248 On 01/08/2024			Bond Future	1	300,000	Member	Buy
2024-06-12 15:17:39	R248 On 01/08/2024			Bond Future	1	24,000,000	Member	Buy
2024-06-12 15:17:39	R248 On 01/08/2024			Bond Future	1	300,000	Member	Sell
2024-06-12 15:17:39	R248 On 01/08/2024			Bond Future	1	200,000	Member	Sell
2024-06-12 15:17:39	R248 On 01/08/2024			Bond Future	1	24,000,000	Member	Sell
2024-06-12 15:17:39	R248 On 01/08/2024			Bond Future	1	2,000,000	Member	Sell
Total for R248 Bond Future					37	955,200,000		
Grand Total for all Instruments					190	4,855,800,000		