



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: 28/08/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-28 11:25:31	2029 On 07/11/2024			Bond Future	1	125,000,000	Member	Sell
2024-08-28 11:25:31	2029 On 07/11/2024			Bond Future	1	125,000,000	Member	Buy
2024-08-28 13:42:51	2029 On 07/11/2024			Bond Future	1	3,000,000	Member	Buy
2024-08-28 13:42:51	2029 On 07/11/2024			Bond Future	1	125,000,000	Member	Sell
2024-08-28 14:15:09	2029 On 07/11/2024			Bond Future	1	600,000	Client	Buy
2024-08-28 14:15:09	2029 On 07/11/2024			Bond Future	1	500,000	Client	Buy
2024-08-28 14:15:09	2029 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-08-28 14:15:09	2029 On 07/11/2024			Bond Future	1	100,000	Client	Buy
2024-08-28 14:15:09	2029 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-08-28 14:15:09	2029 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-08-28 14:15:09	2029 On 07/11/2024			Bond Future	1	600,000	Member	Buy
2024-08-28 14:15:09	2029 On 07/11/2024			Bond Future	1	600,000	Member	Sell
2024-08-28 14:15:09	2029 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	6,700,000	Member	Sell
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	10,900,000	Client	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	1,700,000	Client	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	5,700,000	Member	Sell
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	6,000,000	Member	Sell
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	10,900,000	Member	Sell
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	13,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	8,700,000	Client	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	2,000,000	Member	Sell
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	6,700,000	Client	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	8,400,000	Member	Sell
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	5,700,000	Client	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	6,000,000	Client	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	2,000,000	Client	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	1,700,000	Member	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	8,400,000	Member	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	3,000,000	Member	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	13,500,000	Member	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	6,000,000	Member	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	6,700,000	Member	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	28,000,000	Member	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	12,300,000	Member	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	10,900,000	Member	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	3,000,000	Member	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	8,700,000	Member	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	5,700,000	Member	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	2,000,000	Member	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	10,900,000	Member	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	28,000,000	Client	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	10,900,000	Member	Sell
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	3,000,000	Member	Sell
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	13,500,000	Client	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	10,900,000	Client	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	28,000,000	Member	Sell
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	3,000,000	Client	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	12,300,000	Member	Sell
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	8,700,000	Member	Sell
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	8,400,000	Client	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	3,000,000	Member	Sell
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	1,700,000	Member	Sell
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	3,000,000	Client	Buy
2024-08-28 14:15:10	2029 On 07/11/2024			Bond Future	1	12,300,000	Client	Buy
2024-08-28 15:59:27	2029 On 07/11/2024			Bond Future	1	3,000,000	Client	Buy
2024-08-28 15:59:27	2029 On 07/11/2024			Bond Future	1	3,000,000	Member	Sell
Total for 2029 Bond Future					57	750,000,000		
2024-08-28 17:01:24	2030 On 07/11/2024			Bond Future	1	5,700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-28 17:01:38	2030 On 07/11/2024			Bond Future	1	4,800,000	Client	Sell
2024-08-28 17:01:38	2030 On 07/11/2024			Bond Future	1	2,100,000	Client	Sell
2024-08-28 17:01:38	2030 On 07/11/2024			Bond Future	1	2,100,000	Member	Buy
2024-08-28 17:01:38	2030 On 07/11/2024			Bond Future	1	4,800,000	Member	Buy
2024-08-28 17:28:04	2030 On 07/11/2024			Bond Future	1	5,700,000	Client	Buy
Total for 2030 Bond Future					6	25,200,000		
2024-08-28 11:53:41	2037 On 07/11/2024			Bond Future	1	25,600,000	Member	Buy
2024-08-28 11:54:12	2037 On 07/11/2024			Bond Future	1	25,600,000	Member	Sell
2024-08-28 17:01:24	2037 On 07/11/2024			Bond Future	1	8,200,000	Member	Buy
2024-08-28 17:31:28	2037 On 07/11/2024			Bond Future	1	3,500,000	Member	Sell
2024-08-28 17:32:46	2037 On 07/11/2024			Bond Future	1	4,700,000	Member	Sell
2024-08-28 17:32:46	2037 On 07/11/2024			Bond Future	1	3,500,000	Client	Sell
2024-08-28 17:32:46	2037 On 07/11/2024			Bond Future	1	3,500,000	Member	Buy
2024-08-28 17:32:46	2037 On 07/11/2024			Bond Future	1	4,700,000	Member	Buy
2024-08-28 17:32:46	2037 On 07/11/2024			Bond Future	1	4,700,000	Client	Sell
Total for 2037 Bond Future					9	84,000,000		
2024-08-28 08:26:24	2040 On 07/11/2024			Bond Future	1	25,000,000	Member	Buy
2024-08-28 09:59:53	2040 On 07/11/2024			Bond Future	1	25,000,000	Client	Sell
2024-08-28 17:01:24	2040 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-08-28 17:25:17	2040 On 07/11/2024			Bond Future	1	500,000	Client	Sell
Total for 2040 Bond Future					4	51,000,000		
2024-08-28 10:38:10	2044 On 07/11/2024			Bond Future	1	97,300,000	Member	Sell
2024-08-28 11:10:48	2044 On 07/11/2024			Bond Future	1	97,300,000	Client	Buy
Total for 2044 Bond Future					2	194,600,000		
2024-08-28 14:08:34	R035 On 06/02/2025	11.30	Put	Bond Future	1	100,000,000	Member	Sell
2024-08-28 14:08:34	R035 On 06/02/2025	10.65	Put	Bond Future	1	100,000,000	Member	Buy
2024-08-28 14:08:34	R035 On 06/02/2025	10.34	Call	Bond Future	1	100,000,000	Member	Sell
2024-08-28 14:08:34	R035 On 06/02/2025	11.30	Put	Bond Future	1	100,000,000	Member	Buy
2024-08-28 14:08:34	R035 On 06/02/2025	10.65	Put	Bond Future	1	100,000,000	Member	Sell
2024-08-28 14:08:34	R035 On 06/02/2025	10.34	Call	Bond Future	1	100,000,000	Member	Buy
2024-08-28 15:27:41	R035 On 06/02/2025	11.30	Put	Bond Future	1	100,000,000	Member	Buy
2024-08-28 15:27:41	R035 On 06/02/2025	11.30	Put	Bond Future	1	6,000,000	Member	Sell
2024-08-28 15:28:02	R035 On 06/02/2025	10.65	Put	Bond Future	1	100,000,000	Member	Sell
2024-08-28 15:28:02	R035 On 06/02/2025	10.65	Put	Bond Future	1	6,000,000	Member	Buy
2024-08-28 15:28:19	R035 On 06/02/2025	10.34	Call	Bond Future	1	100,000,000	Member	Buy
2024-08-28 15:28:19	R035 On 06/02/2025	10.34	Call	Bond Future	1	6,000,000	Member	Sell
2024-08-28 15:44:42	R035 On 06/02/2025	11.30	Put	Bond Future	1	94,000,000	Member	Sell
2024-08-28 15:44:42	R035 On 06/02/2025	11.30	Put	Bond Future	1	94,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-28 15:44:42	R035 On 06/02/2025	11.30	Put	Bond Future	1	94,000,000	Client	Sell
2024-08-28 15:44:42	R035 On 06/02/2025	11.30	Put	Bond Future	1	6,000,000	Member	Buy
2024-08-28 15:44:42	R035 On 06/02/2025	11.30	Put	Bond Future	1	6,000,000	Client	Sell
2024-08-28 15:45:58	R035 On 06/02/2025	10.34	Call	Bond Future	1	94,000,000	Member	Buy
2024-08-28 15:45:58	R035 On 06/02/2025	10.34	Call	Bond Future	1	94,000,000	Client	Sell
2024-08-28 15:45:58	R035 On 06/02/2025	10.34	Call	Bond Future	1	6,000,000	Member	Buy
2024-08-28 15:45:58	R035 On 06/02/2025	10.34	Call	Bond Future	1	6,000,000	Client	Sell
2024-08-28 15:45:58	R035 On 06/02/2025	10.34	Call	Bond Future	1	94,000,000	Member	Sell
2024-08-28 15:46:38	R035 On 06/02/2025	10.65	Put	Bond Future	1	94,000,000	Member	Buy
2024-08-28 15:46:39	R035 On 06/02/2025	10.65	Put	Bond Future	1	94,000,000	Member	Sell
2024-08-28 15:46:39	R035 On 06/02/2025	10.65	Put	Bond Future	1	94,000,000	Client	Buy
2024-08-28 15:46:39	R035 On 06/02/2025	10.65	Put	Bond Future	1	6,000,000	Member	Sell
2024-08-28 15:46:39	R035 On 06/02/2025	10.65	Put	Bond Future	1	6,000,000	Client	Buy
2024-08-28 17:01:24	R035 On 07/11/2024			Bond Future	1	2,000,000	Member	Sell
2024-08-28 17:30:14	R035 On 07/11/2024			Bond Future	1	2,000,000	Client	Buy
Total for R035 Bond Future					29	1,804,000,000		
2024-08-28 10:38:10	R186 On 07/11/2024			Bond Future	1	10,600,000	Member	Sell
2024-08-28 11:13:59	R186 On 07/11/2024			Bond Future	1	5,800,000	Member	Buy
2024-08-28 11:15:03	R186 On 07/11/2024			Bond Future	1	4,800,000	Member	Buy
2024-08-28 11:15:03	R186 On 07/11/2024			Bond Future	1	4,800,000	Member	Sell
2024-08-28 11:15:03	R186 On 07/11/2024			Bond Future	1	4,800,000	Client	Buy
2024-08-28 11:15:04	R186 On 07/11/2024			Bond Future	1	5,800,000	Member	Sell
2024-08-28 11:15:04	R186 On 07/11/2024			Bond Future	1	5,800,000	Client	Buy
2024-08-28 17:01:24	R186 On 07/11/2024			Bond Future	1	7,300,000	Member	Sell
2024-08-28 17:25:49	R186 On 07/11/2024			Bond Future	1	7,300,000	Client	Buy
Total for R186 Bond Future					9	57,000,000		
2024-08-28 15:28:20	R209 On 07/11/2024			Bond Future	1	3,500,000	Member	Sell
2024-08-28 15:28:20	R209 On 07/11/2024			Bond Future	1	3,500,000	Member	Buy
2024-08-28 16:29:35	R209 On 07/11/2024			Bond Future	1	3,500,000	Member	Buy
2024-08-28 16:29:35	R209 On 07/11/2024			Bond Future	1	3,500,000	Client	Sell
Total for R209 Bond Future					4	14,000,000		
2024-08-28 17:01:24	R213 On 07/11/2024			Bond Future	1	4,000,000	Member	Buy
2024-08-28 17:26:12	R213 On 07/11/2024			Bond Future	1	1,800,000	Member	Sell
2024-08-28 17:26:38	R213 On 07/11/2024			Bond Future	1	2,200,000	Member	Sell
2024-08-28 17:26:38	R213 On 07/11/2024			Bond Future	1	1,800,000	Member	Buy
2024-08-28 17:26:38	R213 On 07/11/2024			Bond Future	1	2,200,000	Client	Sell
2024-08-28 17:26:38	R213 On 07/11/2024			Bond Future	1	2,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-28 17:26:38	R213 On 07/11/2024			Bond Future	1	1,800,000	Client	Sell
Total for R213 Bond Future					7	16,000,000		
2024-08-28 15:28:20	R214 On 07/11/2024			Bond Future	1	26,900,000	Member	Sell
2024-08-28 15:28:20	R214 On 07/11/2024			Bond Future	1	26,900,000	Member	Buy
2024-08-28 16:28:46	R214 On 07/11/2024			Bond Future	1	26,900,000	Member	Buy
2024-08-28 16:28:46	R214 On 07/11/2024			Bond Future	1	26,900,000	Client	Sell
2024-08-28 17:01:24	R214 On 07/11/2024			Bond Future	1	2,100,000	Member	Sell
2024-08-28 17:27:44	R214 On 07/11/2024			Bond Future	1	2,100,000	Client	Buy
Total for R214 Bond Future					6	111,800,000		
2024-08-28 10:38:10	R248 On 07/11/2024			Bond Future	1	504,900,000	Member	Sell
2024-08-28 11:05:00	R248 On 07/11/2024			Bond Future	1	21,400,000	Member	Buy
2024-08-28 11:05:36	R248 On 07/11/2024			Bond Future	1	480,000,000	Client	Buy
2024-08-28 11:05:36	R248 On 07/11/2024			Bond Future	1	3,500,000	Member	Buy
2024-08-28 11:05:36	R248 On 07/11/2024			Bond Future	1	480,000,000	Member	Buy
2024-08-28 11:05:36	R248 On 07/11/2024			Bond Future	1	3,500,000	Member	Sell
2024-08-28 11:05:36	R248 On 07/11/2024			Bond Future	1	21,400,000	Client	Buy
2024-08-28 11:05:36	R248 On 07/11/2024			Bond Future	1	3,500,000	Client	Buy
2024-08-28 11:05:36	R248 On 07/11/2024			Bond Future	1	21,400,000	Member	Sell
2024-08-28 11:05:36	R248 On 07/11/2024			Bond Future	1	480,000,000	Member	Sell
2024-08-28 12:00:56	R248 On 07/11/2024			Bond Future	1	5,000,000	Member	Sell
2024-08-28 12:00:56	R248 On 07/11/2024			Bond Future	1	5,000,000	Member	Buy
2024-08-28 12:14:16	R248 On 07/11/2024			Bond Future	1	5,000,000	Member	Sell
2024-08-28 12:14:16	R248 On 07/11/2024			Bond Future	1	5,000,000	Member	Buy
2024-08-28 13:46:14	R248 On 07/11/2024			Bond Future	1	5,000,000	Client	Sell
2024-08-28 13:46:14	R248 On 07/11/2024			Bond Future	1	5,000,000	Member	Buy
Total for R248 Bond Future					16	2,049,600,000		
Grand Total for all Instruments					149	5,157,200,000		