



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: 10/09/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-09-10 08:53:17	2025 On 07/11/2024			Bond Future	1	1,000,000	Member	Buy
2024-09-10 08:54:36	2025 On 07/11/2024			Bond Future	1	1,000,000	Member	Sell
2024-09-10 10:58:08	2025 On 07/11/2024			Bond Future	1	1,000,000	Client	Sell
2024-09-10 10:58:08	2025 On 07/11/2024			Bond Future	1	1,000,000	Member	Buy
Total for 2025 Bond Future					4	4,000,000		
2024-09-10 09:56:32	2030 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-09-10 09:56:32	2030 On 07/11/2024			Bond Future	1	28,200,000	Member	Sell
2024-09-10 10:10:38	2030 On 07/11/2024			Bond Future	1	1,500,000	Client	Buy
2024-09-10 10:10:38	2030 On 07/11/2024			Bond Future	1	4,500,000	Member	Buy
2024-09-10 10:10:38	2030 On 07/11/2024			Bond Future	1	22,100,000	Member	Buy
2024-09-10 10:10:38	2030 On 07/11/2024			Bond Future	1	1,500,000	Member	Buy
2024-09-10 10:10:38	2030 On 07/11/2024			Bond Future	1	4,500,000	Client	Buy
2024-09-10 10:10:38	2030 On 07/11/2024			Bond Future	1	1,500,000	Member	Sell
2024-09-10 10:10:38	2030 On 07/11/2024			Bond Future	1	100,000	Client	Buy
2024-09-10 10:10:38	2030 On 07/11/2024			Bond Future	1	22,100,000	Client	Buy
2024-09-10 10:10:38	2030 On 07/11/2024			Bond Future	1	4,500,000	Member	Sell
2024-09-10 10:10:38	2030 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-09-10 10:10:38	2030 On 07/11/2024			Bond Future	1	22,100,000	Member	Sell
2024-09-10 12:18:44	2030 On 07/11/2024			Bond Future	1	30,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-09-10 12:46:42	2030 On 07/11/2024			Bond Future	1	30,000,000	Member	Sell
2024-09-10 12:47:30	2030 On 07/11/2024			Bond Future	1	30,000,000	Client	Sell
2024-09-10 12:47:30	2030 On 07/11/2024			Bond Future	1	30,000,000	Member	Buy
2024-09-10 17:21:15	2030 On 07/11/2024			Bond Future	1	28,900,000	Member	Buy
2024-09-10 17:28:06	2030 On 07/11/2024			Bond Future	1	28,900,000	Client	Sell
Total for 2030 Bond Future					19	290,600,000		
2024-09-10 12:58:39	2033 On 07/11/2024			Bond Future	1	1,000,000	Member	Buy
2024-09-10 13:00:12	2033 On 07/11/2024			Bond Future	1	1,000,000	Member	Sell
2024-09-10 13:17:34	2033 On 07/11/2024			Bond Future	1	1,000,000	Member	Buy
2024-09-10 13:17:34	2033 On 07/11/2024			Bond Future	1	1,000,000	Client	Sell
Total for 2033 Bond Future					4	4,000,000		
2024-09-10 13:12:15	2037 On 07/11/2024			Bond Future	1	311,000,000	Member	Buy
2024-09-10 13:12:57	2037 On 07/11/2024			Bond Future	1	13,000,000	Member	Sell
2024-09-10 14:25:58	2037 On 07/11/2024			Bond Future	1	55,700,000	Member	Sell
2024-09-10 14:25:58	2037 On 07/11/2024			Bond Future	1	167,500,000	Member	Sell
2024-09-10 14:25:58	2037 On 07/11/2024			Bond Future	1	74,800,000	Member	Sell
2024-09-10 14:25:58	2037 On 07/11/2024			Bond Future	1	13,000,000	Client	Sell
2024-09-10 14:25:58	2037 On 07/11/2024			Bond Future	1	167,500,000	Client	Sell
2024-09-10 14:25:58	2037 On 07/11/2024			Bond Future	1	167,500,000	Member	Buy
2024-09-10 14:25:58	2037 On 07/11/2024			Bond Future	1	74,800,000	Client	Sell
2024-09-10 14:25:58	2037 On 07/11/2024			Bond Future	1	55,700,000	Member	Buy
2024-09-10 14:25:58	2037 On 07/11/2024			Bond Future	1	13,000,000	Member	Buy
2024-09-10 14:25:58	2037 On 07/11/2024			Bond Future	1	55,700,000	Client	Sell
2024-09-10 14:25:58	2037 On 07/11/2024			Bond Future	1	74,800,000	Member	Buy
2024-09-10 15:36:18	2037 On 07/11/2024			Bond Future	1	190,000,000	Member	Buy
2024-09-10 15:37:38	2037 On 07/11/2024			Bond Future	1	190,000,000	Member	Sell
2024-09-10 16:24:26	2037 On 07/11/2024			Bond Future	1	190,000,000	Client	Sell
2024-09-10 16:24:26	2037 On 07/11/2024			Bond Future	1	190,000,000	Member	Buy
Total for 2037 Bond Future					17	2,004,000,000		
2024-09-10 12:58:39	2038 On 07/11/2024			Bond Future	1	1,300,000	Member	Buy
2024-09-10 12:59:49	2038 On 07/11/2024			Bond Future	1	1,300,000	Member	Sell
2024-09-10 13:18:55	2038 On 07/11/2024			Bond Future	1	1,300,000	Client	Sell
2024-09-10 13:18:55	2038 On 07/11/2024			Bond Future	1	1,300,000	Member	Buy
Total for 2038 Bond Future					4	5,200,000		
2024-09-10 12:58:39	2046 On 07/11/2024			Bond Future	1	1,500,000	Member	Buy
2024-09-10 12:59:17	2046 On 07/11/2024			Bond Future	1	1,500,000	Member	Sell
2024-09-10 13:18:17	2046 On 07/11/2024			Bond Future	1	1,500,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-09-10 13:18:17	2046 On 07/11/2024			Bond Future	1	1,500,000	Client	Sell
Total for 2046 Bond Future					4	6,000,000		
2024-09-10 12:55:31	2050 On 07/11/2024			Bond Future	1	1,500,000	Member	Buy
2024-09-10 12:58:36	2050 On 07/11/2024			Bond Future	1	1,500,000	Member	Sell
2024-09-10 13:19:37	2050 On 07/11/2024			Bond Future	1	1,500,000	Client	Sell
2024-09-10 13:19:37	2050 On 07/11/2024			Bond Future	1	1,500,000	Member	Buy
Total for 2050 Bond Future					4	6,000,000		
2024-09-10 17:21:15	R186 On 07/11/2024			Bond Future	1	50,000,000	Member	Buy
2024-09-10 17:26:20	R186 On 07/11/2024			Bond Future	1	50,000,000	Client	Sell
Total for R186 Bond Future					2	100,000,000		
2024-09-10 12:53:44	R202 On 07/11/2024			Bond Future	1	700,000	Member	Buy
2024-09-10 12:53:44	R202 On 07/11/2024			Bond Future	1	700,000	Member	Sell
2024-09-10 13:16:34	R202 On 07/11/2024			Bond Future	1	700,000	Member	Buy
2024-09-10 13:16:34	R202 On 07/11/2024			Bond Future	1	700,000	Client	Sell
Total for R202 Bond Future					4	2,800,000		
2024-09-10 09:56:32	R213 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-09-10 09:56:32	R213 On 07/11/2024			Bond Future	1	14,200,000	Member	Sell
2024-09-10 10:11:58	R213 On 07/11/2024			Bond Future	1	3,100,000	Member	Sell
2024-09-10 10:11:58	R213 On 07/11/2024			Bond Future	1	100,000	Client	Buy
2024-09-10 10:11:58	R213 On 07/11/2024			Bond Future	1	9,800,000	Member	Sell
2024-09-10 10:11:58	R213 On 07/11/2024			Bond Future	1	1,200,000	Member	Sell
2024-09-10 10:11:58	R213 On 07/11/2024			Bond Future	1	3,100,000	Member	Buy
2024-09-10 10:11:58	R213 On 07/11/2024			Bond Future	1	9,800,000	Member	Buy
2024-09-10 10:11:58	R213 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-09-10 10:11:58	R213 On 07/11/2024			Bond Future	1	9,800,000	Client	Buy
2024-09-10 10:11:58	R213 On 07/11/2024			Bond Future	1	1,200,000	Client	Buy
2024-09-10 10:11:58	R213 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-09-10 10:11:58	R213 On 07/11/2024			Bond Future	1	3,100,000	Client	Buy
Total for R213 Bond Future					13	56,800,000		
2024-09-10 16:24:22	R214 On 07/11/2024			Bond Future	1	11,000,000	Member	Buy
2024-09-10 16:24:22	R214 On 07/11/2024			Bond Future	1	14,400,000	Member	Sell
2024-09-10 17:16:24	R214 On 07/11/2024			Bond Future	1	3,400,000	Member	Buy
2024-09-10 17:16:24	R214 On 07/11/2024			Bond Future	1	11,000,000	Client	Buy
2024-09-10 17:16:24	R214 On 07/11/2024			Bond Future	1	3,400,000	Member	Sell
2024-09-10 17:16:24	R214 On 07/11/2024			Bond Future	1	11,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-09-10 17:16:24	R214 On 07/11/2024			Bond Future	1	3,400,000	Client	Buy
Total for R214 Bond Future					7	57,600,000		
2024-09-10 13:12:15	R248 On 07/11/2024			Bond Future	1	121,300,000	Member	Buy
2024-09-10 13:13:21	R248 On 07/11/2024			Bond Future	1	63,600,000	Member	Sell
2024-09-10 14:28:31	R248 On 07/11/2024			Bond Future	1	48,400,000	Member	Sell
2024-09-10 14:28:31	R248 On 07/11/2024			Bond Future	1	3,800,000	Member	Sell
2024-09-10 14:28:31	R248 On 07/11/2024			Bond Future	1	5,500,000	Member	Sell
2024-09-10 14:28:31	R248 On 07/11/2024			Bond Future	1	48,400,000	Member	Buy
2024-09-10 14:28:31	R248 On 07/11/2024			Bond Future	1	5,500,000	Client	Sell
2024-09-10 14:28:31	R248 On 07/11/2024			Bond Future	1	63,600,000	Member	Buy
2024-09-10 14:28:31	R248 On 07/11/2024			Bond Future	1	3,800,000	Client	Sell
2024-09-10 14:28:31	R248 On 07/11/2024			Bond Future	1	48,400,000	Client	Sell
2024-09-10 14:28:31	R248 On 07/11/2024			Bond Future	1	5,500,000	Member	Buy
2024-09-10 14:28:31	R248 On 07/11/2024			Bond Future	1	3,800,000	Member	Buy
2024-09-10 14:28:31	R248 On 07/11/2024			Bond Future	1	63,600,000	Client	Sell
2024-09-10 15:01:43	R248 On 07/11/2024			Bond Future	1	10,000,000	Member	Buy
2024-09-10 15:01:43	R248 On 07/11/2024			Bond Future	1	10,000,000	Member	Sell
2024-09-10 15:22:54	R248 On 07/11/2024			Bond Future	1	10,000,000	Member	Buy
2024-09-10 15:22:54	R248 On 07/11/2024			Bond Future	1	10,000,000	Client	Sell
Total for R248 Bond Future					17	525,200,000		
Grand Total for all Instruments					99	3,062,200,000		