



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: 23/09/2024

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|----------------------------|--------------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 2024-09-23 08:59:14 | 2030 On 07/11/2024 | | | Bond Future | 1 | 3,000,000 | Member | Sell |
| 2024-09-23 08:59:14 | 2030 On 07/11/2024 | | | Bond Future | 1 | 3,000,000 | Member | Buy |
| 2024-09-23 09:19:11 | 2030 On 07/11/2024 | | | Bond Future | 1 | 3,000,000 | Client | Buy |
| 2024-09-23 09:19:11 | 2030 On 07/11/2024 | | | Bond Future | 1 | 3,000,000 | Member | Sell |
| 2024-09-23 15:24:33 | 2030 On 07/11/2024 | | | Bond Future | 1 | 233,400,000 | Member | Buy |
| 2024-09-23 16:22:58 | 2030 On 07/11/2024 | | | Bond Future | 1 | 233,400,000 | Client | Sell |
| Total for 2030 Bond Future | | | | | 6 | 478,800,000 | | |
| 2024-09-23 08:27:42 | 2037 On 07/11/2024 | | | Bond Future | 1 | 1,500,000 | Member | Sell |
| 2024-09-23 08:29:37 | 2037 On 07/11/2024 | | | Bond Future | 1 | 1,500,000 | Member | Buy |
| 2024-09-23 08:40:28 | 2037 On 07/11/2024 | | | Bond Future | 1 | 1,500,000 | Member | Sell |
| 2024-09-23 08:40:28 | 2037 On 07/11/2024 | | | Bond Future | 1 | 1,500,000 | Client | Buy |
| 2024-09-23 09:43:10 | 2037 On 07/11/2024 | | | Bond Future | 1 | 193,800,000 | Member | Buy |
| 2024-09-23 09:43:10 | 2037 On 07/11/2024 | | | Bond Future | 1 | 193,800,000 | Client | Sell |
| 2024-09-23 09:57:47 | 2037 On 07/11/2024 | | | Bond Future | 1 | 130,000,000 | Client | Sell |
| 2024-09-23 09:57:47 | 2037 On 07/11/2024 | | | Bond Future | 1 | 130,000,000 | Client | Buy |
| 2024-09-23 09:57:47 | 2037 On 07/11/2024 | | | Bond Future | 1 | 130,000,000 | Member | Sell |
| 2024-09-23 09:57:47 | 2037 On 07/11/2024 | | | Bond Future | 1 | 130,000,000 | Member | Buy |
| 2024-09-23 10:00:51 | 2037 On 07/11/2024 | | | Bond Future | 1 | 7,200,000 | Client | Sell |
| 2024-09-23 10:00:51 | 2037 On 07/11/2024 | | | Bond Future | 1 | 73,700,000 | Client | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|----------------------------|--------------------|--------|-----------|-------------|--------------|---------------|------------|----------|
| 2024-09-23 10:00:51 | 2037 On 07/11/2024 | | | Bond Future | 1 | 13,000,000 | Member | Buy |
| 2024-09-23 10:00:51 | 2037 On 07/11/2024 | | | Bond Future | 1 | 73,700,000 | Member | Buy |
| 2024-09-23 10:00:51 | 2037 On 07/11/2024 | | | Bond Future | 1 | 7,500,000 | Client | Sell |
| 2024-09-23 10:00:51 | 2037 On 07/11/2024 | | | Bond Future | 1 | 8,400,000 | Client | Sell |
| 2024-09-23 10:00:51 | 2037 On 07/11/2024 | | | Bond Future | 1 | 8,400,000 | Member | Buy |
| 2024-09-23 10:00:51 | 2037 On 07/11/2024 | | | Bond Future | 1 | 30,000,000 | Member | Buy |
| 2024-09-23 10:00:51 | 2037 On 07/11/2024 | | | Bond Future | 1 | 7,900,000 | Client | Sell |
| 2024-09-23 10:00:51 | 2037 On 07/11/2024 | | | Bond Future | 1 | 1,000,000 | Member | Buy |
| 2024-09-23 10:00:51 | 2037 On 07/11/2024 | | | Bond Future | 1 | 7,900,000 | Member | Buy |
| 2024-09-23 10:00:51 | 2037 On 07/11/2024 | | | Bond Future | 1 | 1,000,000 | Client | Sell |
| 2024-09-23 10:00:51 | 2037 On 07/11/2024 | | | Bond Future | 1 | 22,700,000 | Member | Buy |
| 2024-09-23 10:00:51 | 2037 On 07/11/2024 | | | Bond Future | 1 | 7,500,000 | Member | Buy |
| 2024-09-23 10:00:51 | 2037 On 07/11/2024 | | | Bond Future | 1 | 7,200,000 | Member | Buy |
| 2024-09-23 10:00:51 | 2037 On 07/11/2024 | | | Bond Future | 1 | 30,000,000 | Client | Sell |
| 2024-09-23 10:00:51 | 2037 On 07/11/2024 | | | Bond Future | 1 | 22,700,000 | Client | Sell |
| 2024-09-23 10:00:51 | 2037 On 07/11/2024 | | | Bond Future | 1 | 13,000,000 | Client | Sell |
| 2024-09-23 10:00:59 | 2037 On 07/11/2024 | | | Bond Future | 1 | 16,300,000 | Member | Sell |
| 2024-09-23 10:00:59 | 2037 On 07/11/2024 | | | Bond Future | 1 | 39,200,000 | Member | Buy |
| 2024-09-23 10:29:40 | 2037 On 07/11/2024 | | | Bond Future | 1 | 22,900,000 | Member | Buy |
| 2024-09-23 10:29:40 | 2037 On 07/11/2024 | | | Bond Future | 1 | 22,900,000 | Client | Sell |
| 2024-09-23 10:29:40 | 2037 On 07/11/2024 | | | Bond Future | 1 | 22,900,000 | Member | Sell |
| 2024-09-23 10:29:40 | 2037 On 07/11/2024 | | | Bond Future | 1 | 16,300,000 | Member | Buy |
| 2024-09-23 10:29:40 | 2037 On 07/11/2024 | | | Bond Future | 1 | 16,300,000 | Client | Sell |
| 2024-09-23 15:33:58 | 2037 On 07/11/2024 | | | Bond Future | 1 | 90,300,000 | Member | Buy |
| 2024-09-23 16:38:43 | 2037 On 07/11/2024 | | | Bond Future | 1 | 90,300,000 | Client | Sell |
| Total for 2037 Bond Future | | | | | 37 | 1,593,800,000 | | |
| 2024-09-23 08:27:42 | 2040 On 07/11/2024 | | | Bond Future | 1 | 5,100,000 | Member | Sell |
| 2024-09-23 08:28:35 | 2040 On 07/11/2024 | | | Bond Future | 1 | 5,100,000 | Member | Buy |
| 2024-09-23 08:41:58 | 2040 On 07/11/2024 | | | Bond Future | 1 | 5,100,000 | Client | Buy |
| 2024-09-23 08:41:58 | 2040 On 07/11/2024 | | | Bond Future | 1 | 5,100,000 | Member | Sell |
| 2024-09-23 10:26:19 | 2040 On 07/11/2024 | | | Bond Future | 1 | 2,800,000 | Member | Buy |
| 2024-09-23 10:41:38 | 2040 On 07/11/2024 | | | Bond Future | 1 | 2,800,000 | Client | Sell |
| 2024-09-23 10:43:55 | 2040 On 07/11/2024 | | | Bond Future | 1 | 32,700,000 | Member | Sell |
| 2024-09-23 10:53:59 | 2040 On 07/11/2024 | | | Bond Future | 1 | 32,700,000 | Client | Buy |
| 2024-09-23 16:00:26 | 2040 On 07/11/2024 | | | Bond Future | 1 | 20,700,000 | Member | Buy |
| 2024-09-23 16:36:58 | 2040 On 07/11/2024 | | | Bond Future | 1 | 20,700,000 | Client | Sell |
| Total for 2040 Bond Future | | | | | 10 | 132,800,000 | | |
| 2024-09-23 10:00:59 | 2044 On 07/11/2024 | | | Bond Future | 1 | 18,400,000 | Member | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|----------------------------|--------------------|--------|-----------|-------------|--------------|-------------|------------|----------|
| 2024-09-23 10:00:59 | 2044 On 07/11/2024 | | | Bond Future | 1 | 43,800,000 | Member | Buy |
| 2024-09-23 10:29:07 | 2044 On 07/11/2024 | | | Bond Future | 1 | 25,400,000 | Member | Buy |
| 2024-09-23 10:29:07 | 2044 On 07/11/2024 | | | Bond Future | 1 | 25,400,000 | Client | Sell |
| 2024-09-23 10:29:07 | 2044 On 07/11/2024 | | | Bond Future | 1 | 18,400,000 | Client | Sell |
| 2024-09-23 10:29:07 | 2044 On 07/11/2024 | | | Bond Future | 1 | 25,400,000 | Member | Sell |
| 2024-09-23 10:29:07 | 2044 On 07/11/2024 | | | Bond Future | 1 | 18,400,000 | Member | Buy |
| 2024-09-23 15:43:18 | 2044 On 07/11/2024 | | | Bond Future | 1 | 21,300,000 | Member | Buy |
| 2024-09-23 16:32:18 | 2044 On 07/11/2024 | | | Bond Future | 1 | 21,300,000 | Client | Sell |
| Total for 2044 Bond Future | | | | | 9 | 217,800,000 | | |
| 2024-09-23 08:27:42 | R035 On 07/11/2024 | | | Bond Future | 1 | 5,500,000 | Member | Sell |
| 2024-09-23 08:30:06 | R035 On 07/11/2024 | | | Bond Future | 1 | 5,500,000 | Member | Buy |
| 2024-09-23 08:42:44 | R035 On 07/11/2024 | | | Bond Future | 1 | 5,500,000 | Client | Buy |
| 2024-09-23 08:42:44 | R035 On 07/11/2024 | | | Bond Future | 1 | 5,500,000 | Member | Sell |
| 2024-09-23 10:26:19 | R035 On 07/11/2024 | | | Bond Future | 1 | 5,700,000 | Member | Buy |
| 2024-09-23 10:39:25 | R035 On 07/11/2024 | | | Bond Future | 1 | 5,700,000 | Client | Sell |
| 2024-09-23 16:12:33 | R035 On 07/11/2024 | | | Bond Future | 1 | 52,700,000 | Member | Buy |
| 2024-09-23 17:10:18 | R035 On 07/11/2024 | | | Bond Future | 1 | 52,700,000 | Client | Sell |
| 2024-09-23 17:43:09 | R035 On 07/11/2024 | | | Bond Future | 1 | 4,600,000 | Member | Buy |
| 2024-09-23 17:43:09 | R035 On 07/11/2024 | | | Bond Future | 1 | 4,600,000 | Member | Sell |
| 2024-09-23 17:55:45 | R035 On 07/11/2024 | | | Bond Future | 1 | 4,600,000 | Member | Buy |
| 2024-09-23 17:55:45 | R035 On 07/11/2024 | | | Bond Future | 1 | 4,600,000 | Client | Sell |
| Total for R035 Bond Future | | | | | 12 | 157,200,000 | | |
| 2024-09-23 08:27:42 | R186 On 07/11/2024 | | | Bond Future | 1 | 10,900,000 | Member | Buy |
| 2024-09-23 08:29:08 | R186 On 07/11/2024 | | | Bond Future | 1 | 10,900,000 | Member | Sell |
| 2024-09-23 08:43:19 | R186 On 07/11/2024 | | | Bond Future | 1 | 10,900,000 | Member | Buy |
| 2024-09-23 08:43:19 | R186 On 07/11/2024 | | | Bond Future | 1 | 10,900,000 | Client | Sell |
| 2024-09-23 11:11:24 | R186 On 07/11/2024 | | | Bond Future | 1 | 55,000,000 | Member | Sell |
| 2024-09-23 15:55:35 | R186 On 07/11/2024 | | | Bond Future | 1 | 53,400,000 | Member | Buy |
| 2024-09-23 16:18:31 | R186 On 07/11/2024 | | | Bond Future | 1 | 55,000,000 | Client | Buy |
| 2024-09-23 16:21:21 | R186 On 07/11/2024 | | | Bond Future | 1 | 53,400,000 | Client | Sell |
| 2024-09-23 17:43:09 | R186 On 07/11/2024 | | | Bond Future | 1 | 24,300,000 | Member | Buy |
| 2024-09-23 17:43:09 | R186 On 07/11/2024 | | | Bond Future | 1 | 24,300,000 | Member | Sell |
| 2024-09-23 17:56:27 | R186 On 07/11/2024 | | | Bond Future | 1 | 24,300,000 | Client | Sell |
| 2024-09-23 17:56:27 | R186 On 07/11/2024 | | | Bond Future | 1 | 24,300,000 | Member | Buy |
| Total for R186 Bond Future | | | | | 12 | 357,600,000 | | |
| 2024-09-23 08:27:42 | R209 On 07/11/2024 | | | Bond Future | 1 | 2,400,000 | Member | Sell |
| 2024-09-23 08:30:32 | R209 On 07/11/2024 | | | Bond Future | 1 | 2,400,000 | Member | Buy |
| 2024-09-23 08:41:16 | R209 On 07/11/2024 | | | Bond Future | 1 | 2,400,000 | Member | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|---------------------------------|--------------------|--------|-----------|-------------|--------------|---------------|------------|-----------|
| 2024-09-23 08:41:16 | R209 On 07/11/2024 | | | Bond Future | 1 | 2,400,000 | Client | Buy |
| Total for R209 Bond Future | | | | | 4 | 9,600,000 | | |
| 2024-09-23 11:51:00 | R210 On 07/11/2024 | | | Bond Future | 1 | 4,400,000 | Member | Sell |
| 2024-09-23 11:51:00 | R210 On 07/11/2024 | | | Bond Future | 1 | 4,400,000 | Client | Buy |
| 2024-09-23 12:00:00 | R210 On 07/11/2024 | | | Bond Future | 1 | 4,400,000 | Member | Sell |
| 2024-09-23 12:00:00 | R210 On 07/11/2024 | | | Bond Future | 1 | 8,800,000 | Member | Buy |
| 2024-09-23 12:00:00 | R210 On 07/11/2024 | | | Bond Future | 1 | 4,400,000 | Client | Buy |
| 2024-09-23 12:00:00 | R210 On 07/11/2024 | | | Bond Future | 1 | 8,800,000 | Client | Sell |
| Total for R210 Bond Future | | | | | 6 | 35,200,000 | | |
| 2024-09-23 08:59:14 | R213 On 07/11/2024 | | | Bond Future | 1 | 1,300,000 | Member | Buy |
| 2024-09-23 08:59:14 | R213 On 07/11/2024 | | | Bond Future | 1 | 1,300,000 | Member | Sell |
| 2024-09-23 09:19:52 | R213 On 07/11/2024 | | | Bond Future | 1 | 1,300,000 | Member | Sell |
| 2024-09-23 09:19:52 | R213 On 07/11/2024 | | | Bond Future | 1 | 1,300,000 | Client | Buy |
| 2024-09-23 15:14:42 | R213 On 07/11/2024 | | | Bond Future | 1 | 900,000 | Member | Buy |
| 2024-09-23 15:14:42 | R213 On 07/11/2024 | | | Bond Future | 1 | 900,000 | Member | Sell |
| 2024-09-23 15:18:08 | R213 On 07/11/2024 | | | Bond Future | 1 | 900,000 | Member | Buy |
| 2024-09-23 15:18:08 | R213 On 07/11/2024 | | | Bond Future | 1 | 900,000 | Client | Sell |
| Total for R213 Bond Future | | | | | 8 | 8,800,000 | | |
| 2024-09-23 17:43:09 | R248 On 07/11/2024 | | | Bond Future | 1 | 5,000,000 | Member | Buy |
| 2024-09-23 17:57:04 | R248 On 07/11/2024 | | | Bond Future | 1 | 5,000,000 | Client | Sell |
| Total for R248 Bond Future | | | | | 2 | 10,000,000 | | |
| Grand Total for all Instruments | | | | | 106 | 3,001,600,000 | | |