



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: 01/10/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-10-01 13:23:19	2030 On 07/11/2024			Bond Future	1	7,000,000	Member	Buy
2024-10-01 15:30:36	2030 On 07/11/2024			Bond Future	1	3,000,000	Member	Sell
2024-10-01 15:34:16	2030 On 07/11/2024			Bond Future	1	4,000,000	Member	Sell
2024-10-01 15:34:16	2030 On 07/11/2024			Bond Future	1	3,000,000	Member	Buy
2024-10-01 15:34:16	2030 On 07/11/2024			Bond Future	1	4,000,000	Client	Sell
2024-10-01 15:34:16	2030 On 07/11/2024			Bond Future	1	4,000,000	Member	Buy
2024-10-01 15:34:16	2030 On 07/11/2024			Bond Future	1	3,000,000	Client	Sell
2024-10-01 16:15:33	2030 On 07/11/2024			Bond Future	1	5,800,000	Member	Buy
2024-10-01 17:34:55	2030 On 07/11/2024			Bond Future	1	3,300,000	Member	Sell
2024-10-01 17:35:44	2030 On 07/11/2024			Bond Future	1	2,500,000	Member	Buy
2024-10-01 17:35:44	2030 On 07/11/2024			Bond Future	1	2,500,000	Member	Sell
2024-10-01 17:35:44	2030 On 07/11/2024			Bond Future	1	2,500,000	Client	Sell
2024-10-01 17:35:45	2030 On 07/11/2024			Bond Future	1	3,300,000	Client	Sell
2024-10-01 17:35:45	2030 On 07/11/2024			Bond Future	1	3,300,000	Member	Buy
Total for 2030 Bond Future					14	51,200,000		
2024-10-01 13:23:19	2032 On 07/11/2024			Bond Future	1	6,100,000	Member	Buy
2024-10-01 15:31:05	2032 On 07/11/2024			Bond Future	1	3,100,000	Member	Sell
2024-10-01 15:34:36	2032 On 07/11/2024			Bond Future	1	3,000,000	Member	Sell
2024-10-01 15:34:36	2032 On 07/11/2024			Bond Future	1	3,100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-10-01 15:34:36	2032 On 07/11/2024			Bond Future	1	3,000,000	Client	Sell
2024-10-01 15:34:36	2032 On 07/11/2024			Bond Future	1	3,000,000	Member	Buy
2024-10-01 15:34:36	2032 On 07/11/2024			Bond Future	1	3,100,000	Client	Sell
Total for 2032 Bond Future					7	24,400,000		
2024-10-01 13:49:02	2033 On 07/11/2024			Bond Future	1	11,900,000	Member	Buy
2024-10-01 13:51:22	2033 On 07/11/2024			Bond Future	1	1,300,000	Member	Sell
2024-10-01 14:22:17	2033 On 07/11/2024			Bond Future	1	1,200,000	Member	Sell
2024-10-01 14:22:17	2033 On 07/11/2024			Bond Future	1	4,700,000	Member	Sell
2024-10-01 14:22:17	2033 On 07/11/2024			Bond Future	1	1,200,000	Member	Sell
2024-10-01 14:22:17	2033 On 07/11/2024			Bond Future	1	1,300,000	Client	Sell
2024-10-01 14:22:17	2033 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-10-01 14:22:17	2033 On 07/11/2024			Bond Future	1	3,200,000	Member	Sell
2024-10-01 14:22:17	2033 On 07/11/2024			Bond Future	1	3,200,000	Member	Buy
2024-10-01 14:22:17	2033 On 07/11/2024			Bond Future	1	4,700,000	Client	Sell
2024-10-01 14:22:17	2033 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-10-01 14:22:17	2033 On 07/11/2024			Bond Future	1	1,200,000	Client	Sell
2024-10-01 14:22:17	2033 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-10-01 14:22:17	2033 On 07/11/2024			Bond Future	1	4,700,000	Member	Buy
2024-10-01 14:22:17	2033 On 07/11/2024			Bond Future	1	1,300,000	Member	Buy
2024-10-01 14:22:17	2033 On 07/11/2024			Bond Future	1	3,200,000	Client	Sell
2024-10-01 14:22:17	2033 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-10-01 14:22:17	2033 On 07/11/2024			Bond Future	1	300,000	Client	Sell
2024-10-01 14:22:17	2033 On 07/11/2024			Bond Future	1	1,200,000	Client	Sell
2024-10-01 14:48:00	2033 On 07/11/2024			Bond Future	1	100,000	Client	Sell
2024-10-01 14:48:00	2033 On 07/11/2024			Bond Future	1	100,000	Client	Buy
Total for 2033 Bond Future					21	47,800,000		
2024-10-01 12:08:22	2037 On 07/11/2024			Bond Future	1	69,500,000	Member	Buy
2024-10-01 12:08:58	2037 On 07/11/2024			Bond Future	1	1,600,000	Member	Sell
2024-10-01 13:04:11	2037 On 07/11/2024			Bond Future	1	4,300,000	Member	Sell
2024-10-01 13:04:11	2037 On 07/11/2024			Bond Future	1	4,300,000	Client	Sell
2024-10-01 13:04:11	2037 On 07/11/2024			Bond Future	1	4,300,000	Member	Buy
2024-10-01 13:04:12	2037 On 07/11/2024			Bond Future	1	5,100,000	Client	Sell
2024-10-01 13:04:12	2037 On 07/11/2024			Bond Future	1	1,600,000	Client	Sell
2024-10-01 13:04:12	2037 On 07/11/2024			Bond Future	1	9,500,000	Member	Buy
2024-10-01 13:04:12	2037 On 07/11/2024			Bond Future	1	5,600,000	Member	Buy
2024-10-01 13:04:12	2037 On 07/11/2024			Bond Future	1	43,400,000	Member	Buy
2024-10-01 13:04:12	2037 On 07/11/2024			Bond Future	1	5,100,000	Member	Sell
2024-10-01 13:04:12	2037 On 07/11/2024			Bond Future	1	5,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-10-01 13:04:12	2037 On 07/11/2024			Bond Future	1	43,400,000	Member	Sell
2024-10-01 13:04:12	2037 On 07/11/2024			Bond Future	1	9,500,000	Member	Sell
2024-10-01 13:04:12	2037 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-10-01 13:04:12	2037 On 07/11/2024			Bond Future	1	43,400,000	Client	Sell
2024-10-01 13:04:12	2037 On 07/11/2024			Bond Future	1	5,600,000	Client	Sell
2024-10-01 13:04:12	2037 On 07/11/2024			Bond Future	1	9,500,000	Client	Sell
2024-10-01 13:04:12	2037 On 07/11/2024			Bond Future	1	5,100,000	Member	Buy
2024-10-01 16:15:33	2037 On 07/11/2024			Bond Future	1	1,900,000	Member	Buy
2024-10-01 17:32:59	2037 On 07/11/2024			Bond Future	1	1,900,000	Client	Sell
Total for 2037 Bond Future					21	281,800,000		
2024-10-01 13:49:02	2038 On 07/11/2024			Bond Future	1	56,800,000	Member	Buy
2024-10-01 13:52:29	2038 On 07/11/2024			Bond Future	1	43,100,000	Member	Sell
2024-10-01 14:23:11	2038 On 07/11/2024			Bond Future	1	11,500,000	Member	Sell
2024-10-01 14:23:11	2038 On 07/11/2024			Bond Future	1	1,300,000	Member	Sell
2024-10-01 14:23:11	2038 On 07/11/2024			Bond Future	1	1,300,000	Client	Sell
2024-10-01 14:23:11	2038 On 07/11/2024			Bond Future	1	1,300,000	Member	Buy
2024-10-01 14:23:11	2038 On 07/11/2024			Bond Future	1	11,500,000	Member	Buy
2024-10-01 14:23:11	2038 On 07/11/2024			Bond Future	1	11,500,000	Client	Sell
2024-10-01 14:23:41	2038 On 07/11/2024			Bond Future	1	900,000	Client	Sell
2024-10-01 14:23:41	2038 On 07/11/2024			Bond Future	1	900,000	Member	Sell
2024-10-01 14:23:41	2038 On 07/11/2024			Bond Future	1	43,100,000	Member	Buy
2024-10-01 14:23:41	2038 On 07/11/2024			Bond Future	1	900,000	Member	Buy
2024-10-01 14:23:41	2038 On 07/11/2024			Bond Future	1	43,100,000	Client	Sell
Total for 2038 Bond Future					13	227,200,000		
2024-10-01 12:08:22	2040 On 07/11/2024			Bond Future	1	35,000,000	Member	Buy
2024-10-01 12:09:19	2040 On 07/11/2024			Bond Future	1	35,000,000	Member	Sell
2024-10-01 12:55:28	2040 On 07/11/2024			Bond Future	1	35,000,000	Member	Buy
2024-10-01 12:55:28	2040 On 07/11/2024			Bond Future	1	35,000,000	Client	Sell
2024-10-01 13:40:55	2040 On 07/11/2024			Bond Future	1	5,300,000	Member	Buy
2024-10-01 15:33:14	2040 On 07/11/2024			Bond Future	1	2,300,000	Member	Sell
2024-10-01 15:35:51	2040 On 07/11/2024			Bond Future	1	3,000,000	Member	Sell
2024-10-01 15:35:51	2040 On 07/11/2024			Bond Future	1	3,000,000	Client	Sell
2024-10-01 15:35:51	2040 On 07/11/2024			Bond Future	1	2,300,000	Member	Buy
2024-10-01 15:35:51	2040 On 07/11/2024			Bond Future	1	3,000,000	Member	Buy
2024-10-01 15:35:51	2040 On 07/11/2024			Bond Future	1	2,300,000	Client	Sell
2024-10-01 16:18:17	2040 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-10-01 16:41:06	2040 On 07/11/2024			Bond Future	1	1,200,000	Client	Sell
Total for 2040 Bond Future					13	163,600,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-10-01 12:08:22	2044 On 07/11/2024			Bond Future	1	279,400,000	Member	Buy
2024-10-01 12:09:38	2044 On 07/11/2024			Bond Future	1	156,900,000	Member	Sell
2024-10-01 13:46:19	2044 On 07/11/2024			Bond Future	1	30,000,000	Member	Sell
2024-10-01 13:46:19	2044 On 07/11/2024			Bond Future	1	156,900,000	Member	Buy
2024-10-01 13:46:19	2044 On 07/11/2024			Bond Future	1	30,000,000	Client	Sell
2024-10-01 13:46:19	2044 On 07/11/2024			Bond Future	1	156,900,000	Client	Sell
2024-10-01 13:46:19	2044 On 07/11/2024			Bond Future	1	70,500,000	Member	Sell
2024-10-01 13:46:19	2044 On 07/11/2024			Bond Future	1	2,800,000	Member	Sell
2024-10-01 13:46:19	2044 On 07/11/2024			Bond Future	1	19,200,000	Member	Sell
2024-10-01 13:46:19	2044 On 07/11/2024			Bond Future	1	19,200,000	Member	Buy
2024-10-01 13:46:19	2044 On 07/11/2024			Bond Future	1	19,200,000	Client	Sell
2024-10-01 13:46:19	2044 On 07/11/2024			Bond Future	1	30,000,000	Member	Buy
2024-10-01 13:46:19	2044 On 07/11/2024			Bond Future	1	2,800,000	Client	Sell
2024-10-01 13:46:19	2044 On 07/11/2024			Bond Future	1	2,800,000	Member	Buy
2024-10-01 13:46:19	2044 On 07/11/2024			Bond Future	1	70,500,000	Member	Buy
2024-10-01 13:46:19	2044 On 07/11/2024			Bond Future	1	70,500,000	Client	Sell
Total for 2044 Bond Future					16	1,117,600,000		
2024-10-01 13:40:55	R035 On 07/11/2024			Bond Future	1	6,000,000	Member	Buy
2024-10-01 15:32:01	R035 On 07/11/2024			Bond Future	1	2,600,000	Member	Sell
2024-10-01 15:35:11	R035 On 07/11/2024			Bond Future	1	3,400,000	Member	Sell
2024-10-01 15:35:11	R035 On 07/11/2024			Bond Future	1	2,600,000	Client	Sell
2024-10-01 15:35:11	R035 On 07/11/2024			Bond Future	1	3,400,000	Member	Buy
2024-10-01 15:35:11	R035 On 07/11/2024			Bond Future	1	3,400,000	Client	Sell
2024-10-01 15:35:11	R035 On 07/11/2024			Bond Future	1	2,600,000	Member	Buy
Total for R035 Bond Future					7	24,000,000		
2024-10-01 17:14:37	R186 On 07/11/2024			Bond Future	1	20,700,000	Member	Buy
2024-10-01 17:29:54	R186 On 07/11/2024			Bond Future	1	6,000,000	Member	Sell
2024-10-01 17:30:53	R186 On 07/11/2024			Bond Future	1	2,400,000	Member	Sell
2024-10-01 17:30:53	R186 On 07/11/2024			Bond Future	1	12,300,000	Member	Sell
2024-10-01 17:30:53	R186 On 07/11/2024			Bond Future	1	12,300,000	Member	Buy
2024-10-01 17:30:53	R186 On 07/11/2024			Bond Future	1	6,000,000	Client	Sell
2024-10-01 17:30:53	R186 On 07/11/2024			Bond Future	1	2,400,000	Client	Sell
2024-10-01 17:30:53	R186 On 07/11/2024			Bond Future	1	6,000,000	Member	Buy
2024-10-01 17:30:53	R186 On 07/11/2024			Bond Future	1	2,400,000	Member	Buy
2024-10-01 17:30:53	R186 On 07/11/2024			Bond Future	1	12,300,000	Client	Sell
Total for R186 Bond Future					10	82,800,000		
2024-10-01 16:18:17	R214 On 07/11/2024			Bond Future	1	2,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-10-01 16:38:55	R214 On 07/11/2024			Bond Future	1	2,000,000	Client	Sell
Total for R214 Bond Future					2	4,000,000		
2024-10-01 12:08:22	R248 On 07/11/2024			Bond Future	1	299,200,000	Member	Buy
2024-10-01 12:09:58	R248 On 07/11/2024			Bond Future	1	133,900,000	Member	Sell
2024-10-01 12:54:58	R248 On 07/11/2024			Bond Future	1	4,000,000	Member	Sell
2024-10-01 12:54:58	R248 On 07/11/2024			Bond Future	1	4,000,000	Client	Sell
2024-10-01 12:54:58	R248 On 07/11/2024			Bond Future	1	4,000,000	Member	Buy
2024-10-01 12:54:59	R248 On 07/11/2024			Bond Future	1	2,600,000	Client	Sell
2024-10-01 12:54:59	R248 On 07/11/2024			Bond Future	1	54,200,000	Member	Buy
2024-10-01 12:54:59	R248 On 07/11/2024			Bond Future	1	35,000,000	Client	Sell
2024-10-01 12:54:59	R248 On 07/11/2024			Bond Future	1	35,000,000	Member	Buy
2024-10-01 12:54:59	R248 On 07/11/2024			Bond Future	1	69,500,000	Member	Buy
2024-10-01 12:54:59	R248 On 07/11/2024			Bond Future	1	133,900,000	Member	Buy
2024-10-01 12:54:59	R248 On 07/11/2024			Bond Future	1	54,200,000	Client	Sell
2024-10-01 12:54:59	R248 On 07/11/2024			Bond Future	1	133,900,000	Client	Sell
2024-10-01 12:54:59	R248 On 07/11/2024			Bond Future	1	35,000,000	Member	Sell
2024-10-01 12:54:59	R248 On 07/11/2024			Bond Future	1	69,500,000	Member	Sell
2024-10-01 12:54:59	R248 On 07/11/2024			Bond Future	1	54,200,000	Member	Sell
2024-10-01 12:54:59	R248 On 07/11/2024			Bond Future	1	2,600,000	Member	Sell
2024-10-01 12:54:59	R248 On 07/11/2024			Bond Future	1	69,500,000	Client	Sell
2024-10-01 12:54:59	R248 On 07/11/2024			Bond Future	1	2,600,000	Member	Buy
2024-10-01 16:01:36	R248 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2024-10-01 16:01:36	R248 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2024-10-01 16:09:22	R248 On 06/02/2025			Bond Future	1	200,000	Client	Buy
2024-10-01 16:09:22	R248 On 06/02/2025			Bond Future	1	200,000	Member	Sell
Total for R248 Bond Future					23	1,197,600,000		
Grand Total for all Instruments					147	3,222,000,000		