



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: 02/12/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-02 11:44:24	2030 On 06/02/2025			Bond Future	1	29,400,000	Member	Buy
2024-12-02 12:07:04	2030 On 06/02/2025			Bond Future	1	29,400,000	Client	Sell
2024-12-02 15:58:48	2030 On 06/02/2025			Bond Future	1	100,000,000	Member	Buy
2024-12-02 16:26:55	2030 On 06/02/2025			Bond Future	1	100,000,000	Member	Sell
2024-12-02 16:28:01	2030 On 06/02/2025			Bond Future	1	100,000,000	Client	Sell
2024-12-02 16:28:01	2030 On 06/02/2025			Bond Future	1	100,000,000	Member	Buy
2024-12-02 16:45:57	2030 On 06/02/2025			Bond Future	1	864,400,000	Member	Buy
2024-12-02 16:58:51	2030 On 06/02/2025			Bond Future	1	2,900,000	Member	Sell
2024-12-02 17:04:21	2030 On 06/02/2025			Bond Future	1	15,600,000	Member	Sell
2024-12-02 17:04:21	2030 On 06/02/2025			Bond Future	1	14,600,000	Member	Sell
2024-12-02 17:04:21	2030 On 06/02/2025			Bond Future	1	13,200,000	Member	Sell
2024-12-02 17:04:21	2030 On 06/02/2025			Bond Future	1	26,200,000	Client	Sell
2024-12-02 17:04:21	2030 On 06/02/2025			Bond Future	1	15,600,000	Member	Buy
2024-12-02 17:04:21	2030 On 06/02/2025			Bond Future	1	391,600,000	Member	Sell
2024-12-02 17:04:21	2030 On 06/02/2025			Bond Future	1	149,000,000	Member	Sell
2024-12-02 17:04:21	2030 On 06/02/2025			Bond Future	1	26,200,000	Member	Sell
2024-12-02 17:04:21	2030 On 06/02/2025			Bond Future	1	149,000,000	Client	Sell
2024-12-02 17:04:21	2030 On 06/02/2025			Bond Future	1	15,600,000	Client	Sell
2024-12-02 17:04:21	2030 On 06/02/2025			Bond Future	1	14,600,000	Client	Sell
2024-12-02 17:04:21	2030 On 06/02/2025			Bond Future	1	149,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-12-02 17:04:21	2030 On 06/02/2025			Bond Future	1	14,600,000	Member	Buy
2024-12-02 17:04:21	2030 On 06/02/2025			Bond Future	1	391,600,000	Member	Buy
2024-12-02 17:04:21	2030 On 06/02/2025			Bond Future	1	26,200,000	Member	Buy
2024-12-02 17:04:21	2030 On 06/02/2025			Bond Future	1	13,200,000	Client	Sell
2024-12-02 17:04:21	2030 On 06/02/2025			Bond Future	1	13,200,000	Member	Buy
2024-12-02 17:04:21	2030 On 06/02/2025			Bond Future	1	391,600,000	Client	Sell
2024-12-02 17:04:22	2030 On 06/02/2025			Bond Future	1	5,500,000	Member	Buy
2024-12-02 17:04:22	2030 On 06/02/2025			Bond Future	1	5,400,000	Client	Sell
2024-12-02 17:04:22	2030 On 06/02/2025			Bond Future	1	10,100,000	Client	Sell
2024-12-02 17:04:22	2030 On 06/02/2025			Bond Future	1	8,600,000	Client	Sell
2024-12-02 17:04:22	2030 On 06/02/2025			Bond Future	1	5,500,000	Client	Sell
2024-12-02 17:04:22	2030 On 06/02/2025			Bond Future	1	10,100,000	Member	Buy
2024-12-02 17:04:22	2030 On 06/02/2025			Bond Future	1	13,200,000	Client	Sell
2024-12-02 17:04:22	2030 On 06/02/2025			Bond Future	1	8,600,000	Member	Buy
2024-12-02 17:04:22	2030 On 06/02/2025			Bond Future	1	5,400,000	Member	Buy
2024-12-02 17:04:22	2030 On 06/02/2025			Bond Future	1	8,600,000	Member	Sell
2024-12-02 17:04:22	2030 On 06/02/2025			Bond Future	1	5,500,000	Member	Sell
2024-12-02 17:04:22	2030 On 06/02/2025			Bond Future	1	5,400,000	Member	Sell
2024-12-02 17:04:22	2030 On 06/02/2025			Bond Future	1	13,200,000	Member	Buy
2024-12-02 17:04:22	2030 On 06/02/2025			Bond Future	1	13,200,000	Member	Sell
2024-12-02 17:04:22	2030 On 06/02/2025			Bond Future	1	10,100,000	Member	Sell
2024-12-02 17:04:23	2030 On 06/02/2025			Bond Future	1	3,600,000	Member	Sell
2024-12-02 17:04:23	2030 On 06/02/2025			Bond Future	1	3,600,000	Member	Buy
2024-12-02 17:04:23	2030 On 06/02/2025			Bond Future	1	3,600,000	Client	Sell
2024-12-02 17:04:24	2030 On 06/02/2025			Bond Future	1	3,300,000	Member	Buy
2024-12-02 17:04:24	2030 On 06/02/2025			Bond Future	1	3,500,000	Member	Sell
2024-12-02 17:04:24	2030 On 06/02/2025			Bond Future	1	3,300,000	Member	Sell
2024-12-02 17:04:24	2030 On 06/02/2025			Bond Future	1	3,300,000	Client	Sell
2024-12-02 17:04:24	2030 On 06/02/2025			Bond Future	1	3,500,000	Member	Buy
2024-12-02 17:04:24	2030 On 06/02/2025			Bond Future	1	3,500,000	Client	Sell
2024-12-02 17:04:25	2030 On 06/02/2025			Bond Future	1	1,200,000	Client	Sell
2024-12-02 17:04:25	2030 On 06/02/2025			Bond Future	1	1,400,000	Client	Sell
2024-12-02 17:04:25	2030 On 06/02/2025			Bond Future	1	1,400,000	Member	Sell
2024-12-02 17:04:25	2030 On 06/02/2025			Bond Future	1	1,300,000	Member	Sell
2024-12-02 17:04:25	2030 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-12-02 17:04:25	2030 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-12-02 17:04:25	2030 On 06/02/2025			Bond Future	1	1,300,000	Client	Sell
2024-12-02 17:04:25	2030 On 06/02/2025			Bond Future	1	1,400,000	Member	Buy
2024-12-02 17:04:25	2030 On 06/02/2025			Bond Future	1	1,300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-12-02 17:04:26	2030 On 06/02/2025			Bond Future	1	1,000,000	Member	Buy
2024-12-02 17:04:26	2030 On 06/02/2025			Bond Future	1	1,000,000	Member	Sell
2024-12-02 17:04:26	2030 On 06/02/2025			Bond Future	1	1,000,000	Client	Sell
2024-12-02 17:04:35	2030 On 06/02/2025			Bond Future	1	155,200,000	Member	Sell
2024-12-02 17:04:35	2030 On 06/02/2025			Bond Future	1	23,500,000	Member	Sell
2024-12-02 17:04:35	2030 On 06/02/2025			Bond Future	1	155,200,000	Member	Buy
2024-12-02 17:04:35	2030 On 06/02/2025			Bond Future	1	23,500,000	Member	Buy
2024-12-02 17:04:35	2030 On 06/02/2025			Bond Future	1	155,200,000	Client	Sell
2024-12-02 17:04:35	2030 On 06/02/2025			Bond Future	1	23,500,000	Client	Sell
2024-12-02 17:04:36	2030 On 06/02/2025			Bond Future	1	10,800,000	Client	Sell
2024-12-02 17:04:36	2030 On 06/02/2025			Bond Future	1	3,700,000	Member	Buy
2024-12-02 17:04:36	2030 On 06/02/2025			Bond Future	1	10,800,000	Member	Buy
2024-12-02 17:04:36	2030 On 06/02/2025			Bond Future	1	2,900,000	Member	Buy
2024-12-02 17:04:36	2030 On 06/02/2025			Bond Future	1	3,700,000	Client	Sell
2024-12-02 17:04:36	2030 On 06/02/2025			Bond Future	1	2,900,000	Client	Sell
2024-12-02 17:04:36	2030 On 06/02/2025			Bond Future	1	10,800,000	Member	Sell
2024-12-02 17:04:36	2030 On 06/02/2025			Bond Future	1	3,700,000	Member	Sell
Total for 2030 Bond Future					76	3,916,400,000		
2024-12-02 10:47:50	2032 On 06/02/2025			Bond Future	1	24,300,000	Member	Sell
2024-12-02 10:58:54	2032 On 06/02/2025			Bond Future	1	2,500,000	Member	Buy
2024-12-02 11:03:27	2032 On 06/02/2025			Bond Future	1	13,200,000	Member	Buy
2024-12-02 11:03:27	2032 On 06/02/2025			Bond Future	1	8,600,000	Member	Buy
2024-12-02 11:03:27	2032 On 06/02/2025			Bond Future	1	2,500,000	Member	Sell
2024-12-02 11:03:27	2032 On 06/02/2025			Bond Future	1	13,200,000	Member	Sell
2024-12-02 11:03:27	2032 On 06/02/2025			Bond Future	1	2,500,000	Client	Buy
2024-12-02 11:03:27	2032 On 06/02/2025			Bond Future	1	8,600,000	Member	Sell
2024-12-02 11:03:27	2032 On 06/02/2025			Bond Future	1	13,200,000	Client	Buy
2024-12-02 11:03:27	2032 On 06/02/2025			Bond Future	1	8,600,000	Client	Buy
2024-12-02 16:45:57	2032 On 06/02/2025			Bond Future	1	438,700,000	Member	Sell
2024-12-02 16:59:00	2032 On 06/02/2025			Bond Future	1	800,000	Member	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	124,900,000	Member	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	27,000,000	Member	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	19,100,000	Member	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	16,600,000	Member	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	16,500,000	Member	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	175,000,000	Member	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	2,000,000	Client	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	10,700,000	Client	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	1,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	800,000	Client	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	10,000,000	Client	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	16,500,000	Client	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	175,000,000	Member	Sell
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	2,900,000	Client	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	16,500,000	Member	Sell
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	2,900,000	Member	Sell
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	7,000,000	Member	Sell
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	8,700,000	Member	Sell
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	124,900,000	Member	Sell
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	10,700,000	Member	Sell
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	1,000,000	Member	Sell
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	27,000,000	Client	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	10,400,000	Member	Sell
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	19,100,000	Client	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	16,600,000	Client	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	6,100,000	Client	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	19,100,000	Member	Sell
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	800,000	Member	Sell
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	7,000,000	Client	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	10,700,000	Member	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	10,400,000	Member	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	10,000,000	Member	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	8,700,000	Member	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	7,000,000	Member	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	6,100,000	Member	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	2,900,000	Member	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	2,000,000	Member	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	1,000,000	Member	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	8,700,000	Client	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	10,000,000	Member	Sell
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	6,100,000	Member	Sell
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	124,900,000	Client	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	16,600,000	Member	Sell
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	27,000,000	Member	Sell
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	10,400,000	Client	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	175,000,000	Client	Buy
2024-12-02 17:03:43	2032 On 06/02/2025			Bond Future	1	2,000,000	Member	Sell
Total for 2032 Bond Future					59	1,852,000,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-02 12:28:33	2037 On 06/02/2025			Bond Future	1	140,000,000	Member	Sell
2024-12-02 12:28:33	2037 On 06/02/2025			Bond Future	1	140,000,000	Member	Buy
2024-12-02 15:12:02	2037 On 06/02/2025			Bond Future	1	140,000,000	Member	Buy
2024-12-02 15:12:02	2037 On 06/02/2025			Bond Future	1	65,100,000	Member	Sell
2024-12-02 15:15:07	2037 On 06/02/2025			Bond Future	1	2,500,000	Member	Sell
2024-12-02 15:15:07	2037 On 06/02/2025			Bond Future	1	2,500,000	Member	Buy
2024-12-02 15:15:07	2037 On 06/02/2025			Bond Future	1	2,500,000	Client	Sell
2024-12-02 15:15:08	2037 On 06/02/2025			Bond Future	1	2,700,000	Member	Buy
2024-12-02 15:15:08	2037 On 06/02/2025			Bond Future	1	13,100,000	Member	Buy
2024-12-02 15:15:08	2037 On 06/02/2025			Bond Future	1	4,500,000	Member	Buy
2024-12-02 15:15:08	2037 On 06/02/2025			Bond Future	1	13,100,000	Member	Sell
2024-12-02 15:15:08	2037 On 06/02/2025			Bond Future	1	2,700,000	Member	Sell
2024-12-02 15:15:08	2037 On 06/02/2025			Bond Future	1	4,500,000	Member	Sell
2024-12-02 15:15:08	2037 On 06/02/2025			Bond Future	1	13,100,000	Client	Sell
2024-12-02 15:15:08	2037 On 06/02/2025			Bond Future	1	2,700,000	Client	Sell
2024-12-02 15:15:08	2037 On 06/02/2025			Bond Future	1	4,500,000	Client	Sell
2024-12-02 15:15:09	2037 On 06/02/2025			Bond Future	1	7,800,000	Client	Sell
2024-12-02 15:15:09	2037 On 06/02/2025			Bond Future	1	15,400,000	Member	Buy
2024-12-02 15:15:09	2037 On 06/02/2025			Bond Future	1	10,300,000	Member	Buy
2024-12-02 15:15:09	2037 On 06/02/2025			Bond Future	1	7,800,000	Member	Buy
2024-12-02 15:15:09	2037 On 06/02/2025			Bond Future	1	10,300,000	Member	Sell
2024-12-02 15:15:09	2037 On 06/02/2025			Bond Future	1	5,700,000	Member	Sell
2024-12-02 15:15:09	2037 On 06/02/2025			Bond Future	1	7,800,000	Member	Sell
2024-12-02 15:15:09	2037 On 06/02/2025			Bond Future	1	15,400,000	Member	Sell
2024-12-02 15:15:09	2037 On 06/02/2025			Bond Future	1	10,300,000	Client	Sell
2024-12-02 15:15:09	2037 On 06/02/2025			Bond Future	1	5,700,000	Member	Buy
2024-12-02 15:15:09	2037 On 06/02/2025			Bond Future	1	15,400,000	Client	Sell
2024-12-02 15:15:09	2037 On 06/02/2025			Bond Future	1	5,700,000	Client	Sell
2024-12-02 15:15:10	2037 On 06/02/2025			Bond Future	1	2,600,000	Member	Buy
2024-12-02 15:15:10	2037 On 06/02/2025			Bond Future	1	7,700,000	Client	Sell
2024-12-02 15:15:10	2037 On 06/02/2025			Bond Future	1	2,600,000	Client	Sell
2024-12-02 15:15:10	2037 On 06/02/2025			Bond Future	1	7,700,000	Member	Sell
2024-12-02 15:15:10	2037 On 06/02/2025			Bond Future	1	2,600,000	Member	Sell
2024-12-02 15:15:10	2037 On 06/02/2025			Bond Future	1	2,600,000	Member	Sell
2024-12-02 15:15:10	2037 On 06/02/2025			Bond Future	1	7,700,000	Member	Buy
2024-12-02 15:15:10	2037 On 06/02/2025			Bond Future	1	2,600,000	Member	Buy
2024-12-02 15:15:10	2037 On 06/02/2025			Bond Future	1	2,600,000	Client	Sell
2024-12-02 15:15:11	2037 On 06/02/2025			Bond Future	1	65,100,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-12-02 15:15:11	2037 On 06/02/2025			Bond Future	1	65,100,000	Member	Buy
Total for 2037 Bond Future					39	840,000,000		
2024-12-02 10:47:50	2040 On 06/02/2025			Bond Future	1	1,500,000	Member	Sell
2024-12-02 10:58:18	2040 On 06/02/2025			Bond Future	1	1,500,000	Member	Buy
2024-12-02 11:02:24	2040 On 06/02/2025			Bond Future	1	1,500,000	Client	Buy
2024-12-02 11:02:24	2040 On 06/02/2025			Bond Future	1	1,500,000	Member	Sell
2024-12-02 12:28:33	2040 On 06/02/2025			Bond Future	1	12,800,000	Member	Buy
2024-12-02 12:28:33	2040 On 06/02/2025			Bond Future	1	12,800,000	Member	Sell
2024-12-02 14:43:11	2040 On 06/02/2025			Bond Future	1	4,000,000	Member	Buy
2024-12-02 15:02:02	2040 On 06/02/2025			Bond Future	1	1,300,000	Member	Sell
2024-12-02 15:04:00	2040 On 06/02/2025			Bond Future	1	2,700,000	Member	Sell
2024-12-02 15:04:00	2040 On 06/02/2025			Bond Future	1	2,700,000	Client	Sell
2024-12-02 15:04:00	2040 On 06/02/2025			Bond Future	1	1,300,000	Member	Buy
2024-12-02 15:04:00	2040 On 06/02/2025			Bond Future	1	2,700,000	Member	Buy
2024-12-02 15:04:00	2040 On 06/02/2025			Bond Future	1	1,300,000	Client	Sell
2024-12-02 15:12:33	2040 On 06/02/2025			Bond Future	1	12,800,000	Member	Buy
2024-12-02 15:12:33	2040 On 06/02/2025			Bond Future	1	12,800,000	Client	Sell
Total for 2040 Bond Future					15	73,200,000		
2024-12-02 09:19:49	GOVI On 06/02/2025			GOVI	1	10,000	Member	Buy
2024-12-02 09:20:16	GOVI On 06/02/2025			GOVI	1	10,000	Member	Sell
2024-12-02 11:14:30	GOVI On 06/02/2025			GOVI	1	10,000	Client	Sell
2024-12-02 11:14:30	GOVI On 06/02/2025			GOVI	1	10,000	Member	Buy
Total for GOVI GOVI					4	40,000		
2024-12-02 10:47:50	R033 On 06/02/2025			Bond Future	1	6,000,000	Member	Sell
2024-12-02 10:57:41	R033 On 06/02/2025			Bond Future	1	6,000,000	Member	Buy
2024-12-02 11:01:55	R033 On 06/02/2025			Bond Future	1	6,000,000	Member	Sell
2024-12-02 11:01:55	R033 On 06/02/2025			Bond Future	1	6,000,000	Client	Buy
Total for R033 Bond Future					4	24,000,000		
2024-12-02 14:43:11	R035 On 06/02/2025			Bond Future	1	3,500,000	Member	Buy
2024-12-02 15:03:07	R035 On 06/02/2025			Bond Future	1	1,100,000	Member	Sell
2024-12-02 15:05:10	R035 On 06/02/2025			Bond Future	1	2,400,000	Member	Sell
2024-12-02 15:05:10	R035 On 06/02/2025			Bond Future	1	2,400,000	Member	Buy
2024-12-02 15:05:10	R035 On 06/02/2025			Bond Future	1	2,400,000	Client	Sell
2024-12-02 15:05:10	R035 On 06/02/2025			Bond Future	1	1,100,000	Client	Sell
2024-12-02 15:05:10	R035 On 06/02/2025			Bond Future	1	1,100,000	Member	Buy
Total for R035 Bond Future					7	14,000,000		
2024-12-02 11:49:58	R202 On 06/02/2025			Bond Future	1	800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-02 12:10:45	R202 On 06/02/2025			Bond Future	1	800,000	Client	Sell
Total for R202 Bond Future					2	1,600,000		
Grand Total for all Instruments					206	6,721,240,000		