



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: 06/12/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-06 17:26:15	2032 On 06/02/2025			Bond Future	1	25,500,000	Member	Buy
2024-12-06 17:54:17	2032 On 06/02/2025			Bond Future	1	3,000,000	Member	Sell
2024-12-06 17:55:18	2032 On 06/02/2025			Bond Future	1	22,500,000	Member	Sell
2024-12-06 17:55:18	2032 On 06/02/2025			Bond Future	1	3,000,000	Member	Buy
2024-12-06 17:55:18	2032 On 06/02/2025			Bond Future	1	22,500,000	Client	Sell
2024-12-06 17:55:18	2032 On 06/02/2025			Bond Future	1	3,000,000	Client	Sell
2024-12-06 17:55:18	2032 On 06/02/2025			Bond Future	1	22,500,000	Member	Buy
Total for 2032 Bond Future					7	102,000,000		
2024-12-06 15:15:44	2037 On 06/02/2025			Bond Future	1	16,600,000	Member	Sell
2024-12-06 15:15:44	2037 On 06/02/2025			Bond Future	1	16,600,000	Member	Buy
2024-12-06 16:13:39	2037 On 06/02/2025			Bond Future	1	16,600,000	Member	Buy
2024-12-06 16:13:39	2037 On 06/02/2025			Bond Future	1	3,000,000	Member	Sell
2024-12-06 16:18:18	2037 On 06/02/2025			Bond Future	1	3,400,000	Member	Sell
2024-12-06 16:18:18	2037 On 06/02/2025			Bond Future	1	10,200,000	Member	Sell
2024-12-06 16:18:18	2037 On 06/02/2025			Bond Future	1	3,400,000	Member	Buy
2024-12-06 16:18:18	2037 On 06/02/2025			Bond Future	1	3,400,000	Client	Sell
2024-12-06 16:18:18	2037 On 06/02/2025			Bond Future	1	10,200,000	Member	Buy
2024-12-06 16:18:18	2037 On 06/02/2025			Bond Future	1	3,000,000	Client	Sell
2024-12-06 16:18:18	2037 On 06/02/2025			Bond Future	1	10,200,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-12-06 16:18:18	2037 On 06/02/2025			Bond Future	1	3,000,000	Member	Buy
2024-12-06 17:26:15	2037 On 06/02/2025			Bond Future	1	19,300,000	Member	Buy
2024-12-06 17:53:35	2037 On 06/02/2025			Bond Future	1	19,300,000	Client	Sell
Total for 2037 Bond Future					14	138,200,000		
2024-12-06 10:26:04	2040 On 06/02/2025			Bond Future	1	1,500,000	Member	Sell
2024-12-06 15:15:44	2040 On 06/02/2025			Bond Future	1	169,300,000	Member	Buy
2024-12-06 15:15:44	2040 On 06/02/2025			Bond Future	1	169,300,000	Member	Sell
2024-12-06 16:07:14	2040 On 06/02/2025			Bond Future	1	1,500,000	Member	Buy
2024-12-06 16:07:53	2040 On 06/02/2025			Bond Future	1	1,500,000	Member	Sell
2024-12-06 16:07:53	2040 On 06/02/2025			Bond Future	1	1,500,000	Client	Buy
2024-12-06 16:13:50	2040 On 06/02/2025			Bond Future	1	99,000,000	Member	Sell
2024-12-06 16:13:50	2040 On 06/02/2025			Bond Future	1	169,300,000	Member	Buy
2024-12-06 16:16:36	2040 On 06/02/2025			Bond Future	1	3,800,000	Member	Buy
2024-12-06 16:16:36	2040 On 06/02/2025			Bond Future	1	6,900,000	Client	Sell
2024-12-06 16:16:36	2040 On 06/02/2025			Bond Future	1	3,800,000	Client	Sell
2024-12-06 16:16:36	2040 On 06/02/2025			Bond Future	1	4,200,000	Client	Sell
2024-12-06 16:16:36	2040 On 06/02/2025			Bond Future	1	6,900,000	Member	Buy
2024-12-06 16:16:36	2040 On 06/02/2025			Bond Future	1	20,000,000	Member	Buy
2024-12-06 16:16:36	2040 On 06/02/2025			Bond Future	1	20,000,000	Client	Sell
2024-12-06 16:16:36	2040 On 06/02/2025			Bond Future	1	4,200,000	Member	Buy
2024-12-06 16:16:36	2040 On 06/02/2025			Bond Future	1	20,000,000	Member	Sell
2024-12-06 16:16:36	2040 On 06/02/2025			Bond Future	1	3,800,000	Member	Sell
2024-12-06 16:16:36	2040 On 06/02/2025			Bond Future	1	4,200,000	Member	Sell
2024-12-06 16:16:36	2040 On 06/02/2025			Bond Future	1	6,900,000	Member	Sell
2024-12-06 16:16:37	2040 On 06/02/2025			Bond Future	1	11,900,000	Member	Sell
2024-12-06 16:16:37	2040 On 06/02/2025			Bond Future	1	15,700,000	Member	Sell
2024-12-06 16:16:37	2040 On 06/02/2025			Bond Future	1	3,800,000	Member	Sell
2024-12-06 16:16:37	2040 On 06/02/2025			Bond Future	1	4,000,000	Member	Sell
2024-12-06 16:16:37	2040 On 06/02/2025			Bond Future	1	4,000,000	Member	Buy
2024-12-06 16:16:37	2040 On 06/02/2025			Bond Future	1	11,900,000	Member	Buy
2024-12-06 16:16:37	2040 On 06/02/2025			Bond Future	1	99,000,000	Member	Buy
2024-12-06 16:16:37	2040 On 06/02/2025			Bond Future	1	3,800,000	Member	Buy
2024-12-06 16:16:37	2040 On 06/02/2025			Bond Future	1	3,800,000	Client	Sell
2024-12-06 16:16:37	2040 On 06/02/2025			Bond Future	1	15,700,000	Member	Buy
2024-12-06 16:16:37	2040 On 06/02/2025			Bond Future	1	15,700,000	Client	Sell
2024-12-06 16:16:37	2040 On 06/02/2025			Bond Future	1	99,000,000	Client	Sell
2024-12-06 16:16:37	2040 On 06/02/2025			Bond Future	1	11,900,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-12-06 16:16:37	2040 On 06/02/2025			Bond Future	1	4,000,000	Client	Sell
Total for 2040 Bond Future					34	1,021,800,000		
2024-12-06 15:15:44	2044 On 06/02/2025			Bond Future	1	17,200,000	Member	Sell
2024-12-06 15:15:44	2044 On 06/02/2025			Bond Future	1	17,200,000	Member	Buy
2024-12-06 16:14:02	2044 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-12-06 16:14:02	2044 On 06/02/2025			Bond Future	1	17,200,000	Member	Buy
2024-12-06 16:17:43	2044 On 06/02/2025			Bond Future	1	12,000,000	Member	Buy
2024-12-06 16:17:43	2044 On 06/02/2025			Bond Future	1	4,000,000	Member	Buy
2024-12-06 16:17:43	2044 On 06/02/2025			Bond Future	1	12,000,000	Member	Sell
2024-12-06 16:17:43	2044 On 06/02/2025			Bond Future	1	4,000,000	Member	Sell
2024-12-06 16:17:43	2044 On 06/02/2025			Bond Future	1	1,200,000	Client	Sell
2024-12-06 16:17:43	2044 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-12-06 16:17:43	2044 On 06/02/2025			Bond Future	1	4,000,000	Client	Sell
2024-12-06 16:17:43	2044 On 06/02/2025			Bond Future	1	12,000,000	Client	Sell
Total for 2044 Bond Future					12	103,200,000		
2024-12-06 10:26:04	R038 On 06/02/2025			Bond Future	1	1,800,000	Member	Sell
2024-12-06 12:54:19	R038 On 06/02/2025			Bond Future	1	1,800,000	Member	Buy
2024-12-06 12:54:57	R038 On 06/02/2025			Bond Future	1	1,800,000	Client	Buy
2024-12-06 12:54:57	R038 On 06/02/2025			Bond Future	1	1,800,000	Member	Sell
Total for R038 Bond Future					4	7,200,000		
2024-12-06 17:26:15	R186 On 06/02/2025			Bond Future	1	61,700,000	Member	Buy
2024-12-06 17:52:31	R186 On 06/02/2025			Bond Future	1	61,700,000	Client	Sell
Total for R186 Bond Future					2	123,400,000		
2024-12-06 17:02:03	R209 On 06/02/2025			Bond Future	1	3,500,000	Member	Sell
2024-12-06 17:02:03	R209 On 06/02/2025			Bond Future	1	3,500,000	Member	Buy
2024-12-06 17:05:17	R209 On 06/02/2025			Bond Future	1	3,500,000	Client	Sell
2024-12-06 17:05:17	R209 On 06/02/2025			Bond Future	1	3,500,000	Member	Buy
Total for R209 Bond Future					4	14,000,000		
2024-12-06 17:02:03	R214 On 06/02/2025			Bond Future	1	1,100,000	Member	Buy
2024-12-06 17:02:03	R214 On 06/02/2025			Bond Future	1	1,100,000	Member	Sell
2024-12-06 17:04:00	R214 On 06/02/2025			Bond Future	1	1,100,000	Client	Sell
2024-12-06 17:04:00	R214 On 06/02/2025			Bond Future	1	1,100,000	Member	Buy
Total for R214 Bond Future					4	4,400,000		
Grand Total for all Instruments					81	1,514,200,000		