



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: 09/01/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-09 16:42:08	2025 On 01/02/2024			Bond Future	1	3,200,000	Member	Sell
2024-01-09 17:06:25	2025 On 01/02/2024			Bond Future	1	2,000,000	Member	Buy
2024-01-09 17:08:54	2025 On 01/02/2024			Bond Future	1	1,200,000	Member	Buy
2024-01-09 17:08:54	2025 On 01/02/2024			Bond Future	1	2,000,000	Member	Sell
2024-01-09 17:08:54	2025 On 01/02/2024			Bond Future	1	2,000,000	Client	Buy
2024-01-09 17:08:54	2025 On 01/02/2024			Bond Future	1	1,200,000	Client	Buy
2024-01-09 17:08:54	2025 On 01/02/2024			Bond Future	1	1,200,000	Member	Sell
Total for 2025 Bond Future					7	12,800,000		
2024-01-09 15:09:41	2030 On 01/02/2024			Bond Future	1	162,100,000	Member	Sell
2024-01-09 15:54:31	2030 On 01/02/2024			Bond Future	1	162,100,000	Client	Buy
Total for 2030 Bond Future					2	324,200,000		
2024-01-09 16:36:32	2032 On 01/02/2024			Bond Future	1	4,500,000	Member	Sell
2024-01-09 17:01:45	2032 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy
2024-01-09 17:02:29	2032 On 01/02/2024			Bond Future	1	3,000,000	Member	Buy
2024-01-09 17:02:29	2032 On 01/02/2024			Bond Future	1	3,000,000	Member	Sell
2024-01-09 17:02:29	2032 On 01/02/2024			Bond Future	1	1,500,000	Client	Buy
2024-01-09 17:02:29	2032 On 01/02/2024			Bond Future	1	3,000,000	Client	Buy
2024-01-09 17:02:29	2032 On 01/02/2024			Bond Future	1	1,500,000	Member	Sell
Total for 2032 Bond Future					7	18,000,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-01-09 17:05:49	2037 On 01/02/2024			Bond Future	1	10,800,000	Member	Buy
2024-01-09 17:15:55	2037 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2024-01-09 17:17:20	2037 On 01/02/2024			Bond Future	1	7,000,000	Member	Sell
2024-01-09 17:17:20	2037 On 01/02/2024			Bond Future	1	2,600,000	Member	Sell
2024-01-09 17:17:20	2037 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2024-01-09 17:17:20	2037 On 01/02/2024			Bond Future	1	400,000	Member	Sell
2024-01-09 17:17:20	2037 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2024-01-09 17:17:20	2037 On 01/02/2024			Bond Future	1	7,000,000	Member	Buy
2024-01-09 17:17:20	2037 On 01/02/2024			Bond Future	1	200,000	Client	Sell
2024-01-09 17:17:20	2037 On 01/02/2024			Bond Future	1	400,000	Member	Buy
2024-01-09 17:17:20	2037 On 01/02/2024			Bond Future	1	2,600,000	Member	Buy
2024-01-09 17:17:20	2037 On 01/02/2024			Bond Future	1	400,000	Client	Sell
2024-01-09 17:17:20	2037 On 01/02/2024			Bond Future	1	7,000,000	Client	Sell
2024-01-09 17:17:20	2037 On 01/02/2024			Bond Future	1	600,000	Client	Sell
2024-01-09 17:17:20	2037 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2024-01-09 17:17:20	2037 On 01/02/2024			Bond Future	1	2,600,000	Client	Sell
Total for 2037 Bond Future					16	43,200,000		
2024-01-09 08:44:32	2040 On 01/02/2024			Bond Future	1	2,300,000	Member	Sell
2024-01-09 09:32:18	2040 On 01/02/2024			Bond Future	1	2,300,000	Client	Buy
Total for 2040 Bond Future					2	4,600,000		
2024-01-09 08:44:32	2044 On 01/02/2024			Bond Future	1	2,300,000	Member	Sell
2024-01-09 09:31:53	2044 On 01/02/2024			Bond Future	1	2,300,000	Client	Buy
2024-01-09 15:09:41	2044 On 01/02/2024			Bond Future	1	26,000,000	Member	Sell
2024-01-09 15:56:00	2044 On 01/02/2024			Bond Future	1	26,000,000	Client	Buy
2024-01-09 16:47:51	2044 On 01/02/2024			Bond Future	1	2,000,000	Member	Sell
2024-01-09 16:47:51	2044 On 01/02/2024			Bond Future	1	2,000,000	Member	Buy
2024-01-09 16:52:21	2044 On 01/02/2024			Bond Future	1	2,000,000	Member	Sell
2024-01-09 16:52:21	2044 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2024-01-09 16:55:48	2044 On 01/02/2024			Bond Future	1	100,000	Member	Buy
2024-01-09 16:55:48	2044 On 01/02/2024			Bond Future	1	900,000	Member	Buy
2024-01-09 16:55:48	2044 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2024-01-09 16:55:48	2044 On 01/02/2024			Bond Future	1	100,000	Member	Sell
2024-01-09 16:55:48	2044 On 01/02/2024			Bond Future	1	200,000	Client	Buy
2024-01-09 16:55:48	2044 On 01/02/2024			Bond Future	1	900,000	Member	Sell
2024-01-09 16:55:48	2044 On 01/02/2024			Bond Future	1	900,000	Client	Buy
2024-01-09 16:55:48	2044 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2024-01-09 16:55:48	2044 On 01/02/2024			Bond Future	1	100,000	Client	Buy
2024-01-09 16:55:49	2044 On 01/02/2024			Bond Future	1	300,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-01-09 16:55:49	2044 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2024-01-09 16:55:49	2044 On 01/02/2024			Bond Future	1	300,000	Client	Buy
2024-01-09 16:55:49	2044 On 01/02/2024			Bond Future	1	300,000	Member	Sell
2024-01-09 16:55:49	2044 On 01/02/2024			Bond Future	1	200,000	Client	Buy
2024-01-09 16:55:49	2044 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2024-01-09 16:55:49	2044 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2024-01-09 16:55:49	2044 On 01/02/2024			Bond Future	1	300,000	Member	Sell
Total for 2044 Bond Future					25	68,600,000		
2024-01-09 11:36:15	R186 On 07/11/2024			Bond Future	1	4,400,000	Member	Buy
2024-01-09 11:36:15	R186 On 07/11/2024			Bond Future	1	4,400,000	Member	Sell
2024-01-09 11:38:37	R186 On 07/11/2024			Bond Future	1	4,400,000	Member	Buy
2024-01-09 11:38:37	R186 On 07/11/2024			Bond Future	1	4,400,000	Member	Sell
2024-01-09 14:29:51	R186 On 07/11/2024			Bond Future	1	4,400,000	Member	Sell
2024-01-09 14:29:51	R186 On 07/11/2024			Bond Future	1	4,400,000	Client	Buy
2024-01-09 15:09:41	R186 On 01/02/2024			Bond Future	1	309,800,000	Member	Sell
2024-01-09 15:19:50	R186 On 01/02/2024			Bond Future	1	48,700,000	Member	Buy
2024-01-09 16:10:04	R186 On 01/02/2024			Bond Future	1	2,000,000	Member	Buy
2024-01-09 16:19:10	R186 On 01/02/2024			Bond Future	1	218,900,000	Member	Buy
2024-01-09 16:19:10	R186 On 01/02/2024			Bond Future	1	218,900,000	Client	Buy
2024-01-09 16:19:10	R186 On 01/02/2024			Bond Future	1	218,900,000	Member	Sell
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	5,000,000	Client	Buy
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	23,000,000	Member	Sell
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	13,300,000	Member	Sell
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	13,300,000	Client	Buy
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	2,300,000	Client	Buy
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	4,000,000	Member	Sell
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	7,000,000	Member	Sell
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	2,000,000	Client	Buy
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	2,700,000	Client	Buy
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	2,000,000	Member	Sell
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	12,000,000	Member	Sell
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	5,000,000	Member	Sell
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	8,400,000	Member	Sell
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	5,100,000	Member	Sell
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	2,700,000	Member	Sell
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	2,300,000	Member	Sell
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	7,000,000	Client	Buy
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	23,000,000	Member	Buy
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	6,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	5,100,000	Client	Buy
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	6,100,000	Client	Buy
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	12,000,000	Client	Buy
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	8,400,000	Client	Buy
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	4,000,000	Client	Buy
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	23,000,000	Client	Buy
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	13,300,000	Member	Buy
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	12,000,000	Member	Buy
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	5,000,000	Member	Buy
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	4,000,000	Member	Buy
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	2,700,000	Member	Buy
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	2,300,000	Member	Buy
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	8,400,000	Member	Buy
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	7,000,000	Member	Buy
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	6,100,000	Member	Buy
2024-01-09 16:19:11	R186 On 01/02/2024			Bond Future	1	5,100,000	Member	Buy
2024-01-09 16:21:56	R186 On 01/02/2024			Bond Future	1	48,700,000	Member	Sell
2024-01-09 17:03:33	R186 On 01/02/2024			Bond Future	1	48,700,000	Client	Sell
2024-01-09 17:03:33	R186 On 01/02/2024			Bond Future	1	48,700,000	Member	Buy
Total for R186 Bond Future					50	1,460,400,000		
Grand Total for all Instruments					109	1,931,800,000		