



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: 08/01/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-01-08 16:41:24	2030 On 06/02/2025			Bond Future	1	17,400,000	Member	Sell
2025-01-08 17:13:54	2030 On 06/02/2025			Bond Future	1	17,400,000	Member	Buy
2025-01-08 17:15:22	2030 On 06/02/2025			Bond Future	1	17,400,000	Member	Sell
2025-01-08 17:15:22	2030 On 06/02/2025			Bond Future	1	17,400,000	Client	Buy
Total for 2030 Bond Future					4	69,600,000		
2025-01-08 13:55:52	2032 On 06/02/2025			Bond Future	1	10,000,000	Member	Buy
2025-01-08 14:04:51	2032 On 06/02/2025			Bond Future	1	1,500,000	Member	Sell
2025-01-08 14:05:29	2032 On 06/02/2025			Bond Future	1	7,000,000	Member	Sell
2025-01-08 14:05:29	2032 On 06/02/2025			Bond Future	1	900,000	Member	Sell
2025-01-08 14:05:29	2032 On 06/02/2025			Bond Future	1	100,000	Member	Sell
2025-01-08 14:05:29	2032 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2025-01-08 14:05:29	2032 On 06/02/2025			Bond Future	1	100,000	Client	Sell
2025-01-08 14:05:29	2032 On 06/02/2025			Bond Future	1	900,000	Member	Buy
2025-01-08 14:05:29	2032 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2025-01-08 14:05:29	2032 On 06/02/2025			Bond Future	1	1,500,000	Member	Buy
2025-01-08 14:05:29	2032 On 06/02/2025			Bond Future	1	900,000	Client	Sell
2025-01-08 14:05:29	2032 On 06/02/2025			Bond Future	1	500,000	Client	Sell
2025-01-08 14:05:29	2032 On 06/02/2025			Bond Future	1	7,000,000	Client	Sell
2025-01-08 14:05:29	2032 On 06/02/2025			Bond Future	1	100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-01-08 14:05:29	2032 On 06/02/2025			Bond Future	1	1,500,000	Client	Sell
2025-01-08 14:05:29	2032 On 06/02/2025			Bond Future	1	7,000,000	Member	Buy
Total for 2032 Bond Future					16	40,000,000		
2025-01-08 15:06:38	R035 On 06/02/2025			Bond Future	1	5,000,000	Member	Sell
2025-01-08 15:09:13	R035 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2025-01-08 15:09:48	R035 On 06/02/2025			Bond Future	1	2,900,000	Member	Buy
2025-01-08 15:09:48	R035 On 06/02/2025			Bond Future	1	600,000	Member	Buy
2025-01-08 15:09:48	R035 On 06/02/2025			Bond Future	1	300,000	Member	Buy
2025-01-08 15:09:48	R035 On 06/02/2025			Bond Future	1	1,200,000	Client	Buy
2025-01-08 15:09:48	R035 On 06/02/2025			Bond Future	1	600,000	Client	Buy
2025-01-08 15:09:48	R035 On 06/02/2025			Bond Future	1	2,900,000	Client	Buy
2025-01-08 15:09:48	R035 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2025-01-08 15:09:48	R035 On 06/02/2025			Bond Future	1	2,900,000	Member	Sell
2025-01-08 15:09:48	R035 On 06/02/2025			Bond Future	1	300,000	Client	Buy
2025-01-08 15:09:48	R035 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2025-01-08 15:09:48	R035 On 06/02/2025			Bond Future	1	600,000	Member	Sell
Total for R035 Bond Future					13	20,000,000		
2025-01-08 14:50:37	R038 On 06/02/2025			Bond Future	1	3,500,000	Member	Buy
2025-01-08 14:50:37	R038 On 06/02/2025			Bond Future	1	3,500,000	Client	Sell
2025-01-08 14:53:25	R038 On 06/02/2025			Bond Future	1	3,500,000	Member	Sell
2025-01-08 14:53:25	R038 On 06/02/2025			Bond Future	1	3,500,000	Client	Buy
Total for R038 Bond Future					4	14,000,000		
2025-01-08 15:42:37	R209 On 06/02/2025			Bond Future	1	5,100,000	Client	Buy
2025-01-08 15:42:37	R209 On 06/02/2025			Bond Future	1	5,100,000	Member	Sell
2025-01-08 15:43:10	R209 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2025-01-08 15:43:10	R209 On 06/02/2025			Bond Future	1	200,000	Client	Buy
2025-01-08 15:43:38	R209 On 06/02/2025			Bond Future	1	61,900,000	Client	Buy
2025-01-08 15:43:38	R209 On 06/02/2025			Bond Future	1	61,900,000	Member	Sell
2025-01-08 15:44:11	R209 On 06/02/2025			Bond Future	1	1,200,000	Client	Buy
2025-01-08 15:44:11	R209 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2025-01-08 15:45:23	R209 On 06/02/2025			Bond Future	1	59,700,000	Member	Sell
2025-01-08 15:45:23	R209 On 06/02/2025			Bond Future	1	59,700,000	Client	Buy
2025-01-08 15:46:00	R209 On 06/02/2025			Bond Future	1	2,700,000	Client	Buy
2025-01-08 15:46:00	R209 On 06/02/2025			Bond Future	1	2,700,000	Member	Sell
2025-01-08 15:46:25	R209 On 06/02/2025			Bond Future	1	4,900,000	Member	Sell
2025-01-08 15:46:25	R209 On 06/02/2025			Bond Future	1	4,900,000	Client	Buy
2025-01-08 15:46:59	R209 On 06/02/2025			Bond Future	1	5,100,000	Member	Sell
2025-01-08 15:46:59	R209 On 06/02/2025			Bond Future	1	5,100,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-01-08 15:47:28	R209 On 06/02/2025			Bond Future	1	3,800,000	Client	Buy
2025-01-08 15:47:28	R209 On 06/02/2025			Bond Future	1	3,800,000	Member	Sell
2025-01-08 15:47:51	R209 On 06/02/2025			Bond Future	1	11,400,000	Member	Sell
2025-01-08 15:47:51	R209 On 06/02/2025			Bond Future	1	11,400,000	Client	Buy
2025-01-08 15:48:27	R209 On 06/02/2025			Bond Future	1	8,800,000	Member	Sell
2025-01-08 15:48:27	R209 On 06/02/2025			Bond Future	1	8,800,000	Client	Buy
2025-01-08 15:48:52	R209 On 06/02/2025			Bond Future	1	2,300,000	Client	Buy
2025-01-08 15:48:52	R209 On 06/02/2025			Bond Future	1	2,300,000	Member	Sell
2025-01-08 15:49:23	R209 On 06/02/2025			Bond Future	1	5,000,000	Member	Sell
2025-01-08 15:49:23	R209 On 06/02/2025			Bond Future	1	5,000,000	Client	Buy
2025-01-08 15:50:33	R209 On 06/02/2025			Bond Future	1	5,100,000	Member	Buy
2025-01-08 15:50:33	R209 On 06/02/2025			Bond Future	1	5,100,000	Client	Sell
2025-01-08 15:50:56	R209 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2025-01-08 15:50:56	R209 On 06/02/2025			Bond Future	1	200,000	Client	Sell
2025-01-08 15:51:20	R209 On 06/02/2025			Bond Future	1	61,900,000	Member	Buy
2025-01-08 15:51:20	R209 On 06/02/2025			Bond Future	1	61,900,000	Client	Sell
2025-01-08 15:51:49	R209 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2025-01-08 15:51:49	R209 On 06/02/2025			Bond Future	1	1,200,000	Client	Sell
2025-01-08 15:52:11	R209 On 06/02/2025			Bond Future	1	59,700,000	Member	Buy
2025-01-08 15:52:11	R209 On 06/02/2025			Bond Future	1	59,700,000	Client	Sell
2025-01-08 15:52:35	R209 On 06/02/2025			Bond Future	1	2,700,000	Client	Sell
2025-01-08 15:52:35	R209 On 06/02/2025			Bond Future	1	2,700,000	Member	Buy
2025-01-08 15:53:13	R209 On 06/02/2025			Bond Future	1	4,900,000	Member	Buy
2025-01-08 15:53:13	R209 On 06/02/2025			Bond Future	1	4,900,000	Client	Sell
2025-01-08 15:53:41	R209 On 06/02/2025			Bond Future	1	5,100,000	Client	Sell
2025-01-08 15:53:41	R209 On 06/02/2025			Bond Future	1	5,100,000	Member	Buy
2025-01-08 15:54:01	R209 On 06/02/2025			Bond Future	1	3,800,000	Member	Buy
2025-01-08 15:54:01	R209 On 06/02/2025			Bond Future	1	3,800,000	Client	Sell
2025-01-08 15:54:20	R209 On 06/02/2025			Bond Future	1	11,400,000	Member	Buy
2025-01-08 15:54:20	R209 On 06/02/2025			Bond Future	1	11,400,000	Client	Sell
2025-01-08 15:54:42	R209 On 06/02/2025			Bond Future	1	8,800,000	Client	Sell
2025-01-08 15:54:42	R209 On 06/02/2025			Bond Future	1	8,800,000	Member	Buy
2025-01-08 15:55:13	R209 On 06/02/2025			Bond Future	1	2,300,000	Client	Sell
2025-01-08 15:55:13	R209 On 06/02/2025			Bond Future	1	2,300,000	Member	Buy
2025-01-08 15:55:36	R209 On 06/02/2025			Bond Future	1	5,000,000	Member	Buy
2025-01-08 15:55:36	R209 On 06/02/2025			Bond Future	1	5,000,000	Client	Sell
Total for R209 Bond Future					52	688,400,000		
2025-01-08 15:12:57	R213 On 06/02/2025			Bond Future	1	8,600,000	Client	Buy
2025-01-08 15:12:57	R213 On 06/02/2025			Bond Future	1	8,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-01-08 15:14:21	R213 On 06/02/2025			Bond Future	1	8,600,000	Client	Sell
2025-01-08 15:14:21	R213 On 06/02/2025			Bond Future	1	8,600,000	Member	Buy
Total for R213 Bond Future					4	34,400,000		
Grand Total for all Instruments					93	866,400,000		