



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: 10/01/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-01-10 11:50:49	2030 On 06/02/2025			Bond Future	1	15,800,000	Member	Buy
2025-01-10 15:19:45	2030 On 06/02/2025			Bond Future	1	15,800,000	Client	Sell
Total for 2030 Bond Future					2	31,600,000		
2025-01-10 16:05:44	2037 On 08/05/2025			Bond Future	1	214,300,000	Member	Sell
2025-01-10 16:06:24	2037 On 08/05/2025			Bond Future	1	189,100,000	Member	Buy
2025-01-10 16:27:53	2037 On 08/05/2025			Bond Future	1	1,200,000	Member	Buy
2025-01-10 16:27:53	2037 On 08/05/2025			Bond Future	1	100,000	Member	Buy
2025-01-10 16:27:53	2037 On 08/05/2025			Bond Future	1	200,000	Member	Buy
2025-01-10 16:27:53	2037 On 08/05/2025			Bond Future	1	12,400,000	Member	Buy
2025-01-10 16:27:53	2037 On 08/05/2025			Bond Future	1	1,100,000	Member	Buy
2025-01-10 16:27:53	2037 On 08/05/2025			Bond Future	1	1,100,000	Member	Sell
2025-01-10 16:27:53	2037 On 08/05/2025			Bond Future	1	12,400,000	Member	Sell
2025-01-10 16:27:53	2037 On 08/05/2025			Bond Future	1	10,200,000	Member	Buy
2025-01-10 16:27:53	2037 On 08/05/2025			Bond Future	1	100,000	Client	Buy
2025-01-10 16:27:53	2037 On 08/05/2025			Bond Future	1	200,000	Client	Buy
2025-01-10 16:27:53	2037 On 08/05/2025			Bond Future	1	1,100,000	Client	Buy
2025-01-10 16:27:53	2037 On 08/05/2025			Bond Future	1	100,000	Member	Sell
2025-01-10 16:27:53	2037 On 08/05/2025			Bond Future	1	200,000	Member	Sell
2025-01-10 16:27:53	2037 On 08/05/2025			Bond Future	1	10,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-01-10 16:27:53	2037 On 08/05/2025			Bond Future	1	12,400,000	Client	Buy
2025-01-10 16:27:53	2037 On 08/05/2025			Bond Future	1	1,200,000	Member	Sell
2025-01-10 16:27:53	2037 On 08/05/2025			Bond Future	1	1,200,000	Client	Buy
2025-01-10 16:27:53	2037 On 08/05/2025			Bond Future	1	10,200,000	Client	Buy
Total for 2037 Bond Future					20	479,000,000		
2025-01-10 14:57:47	2040 On 06/02/2025			Bond Future	1	70,700,000	Member	Buy
2025-01-10 16:48:28	2040 On 06/02/2025			Bond Future	1	95,300,000	Member	Sell
2025-01-10 16:49:59	2040 On 06/02/2025			Bond Future	1	11,800,000	Member	Buy
2025-01-10 16:53:43	2040 On 06/02/2025			Bond Future	1	4,400,000	Member	Buy
2025-01-10 16:53:43	2040 On 06/02/2025			Bond Future	1	15,600,000	Member	Buy
2025-01-10 16:53:43	2040 On 06/02/2025			Bond Future	1	15,600,000	Member	Sell
2025-01-10 16:53:43	2040 On 06/02/2025			Bond Future	1	15,600,000	Client	Buy
2025-01-10 16:53:43	2040 On 06/02/2025			Bond Future	1	4,400,000	Client	Buy
2025-01-10 16:53:43	2040 On 06/02/2025			Bond Future	1	4,400,000	Member	Sell
2025-01-10 16:54:42	2040 On 06/02/2025			Bond Future	1	2,300,000	Client	Buy
2025-01-10 16:54:42	2040 On 06/02/2025			Bond Future	1	2,300,000	Member	Sell
2025-01-10 16:54:42	2040 On 06/02/2025			Bond Future	1	2,300,000	Member	Buy
2025-01-10 16:54:43	2040 On 06/02/2025			Bond Future	1	36,900,000	Client	Buy
2025-01-10 16:54:43	2040 On 06/02/2025			Bond Future	1	36,900,000	Member	Buy
2025-01-10 16:54:43	2040 On 06/02/2025			Bond Future	1	8,100,000	Member	Buy
2025-01-10 16:54:43	2040 On 06/02/2025			Bond Future	1	16,200,000	Member	Buy
2025-01-10 16:54:43	2040 On 06/02/2025			Bond Future	1	8,100,000	Client	Buy
2025-01-10 16:54:43	2040 On 06/02/2025			Bond Future	1	8,100,000	Member	Sell
2025-01-10 16:54:43	2040 On 06/02/2025			Bond Future	1	11,800,000	Member	Sell
2025-01-10 16:54:43	2040 On 06/02/2025			Bond Future	1	11,800,000	Client	Buy
2025-01-10 16:54:43	2040 On 06/02/2025			Bond Future	1	16,200,000	Client	Buy
2025-01-10 16:54:43	2040 On 06/02/2025			Bond Future	1	16,200,000	Member	Sell
2025-01-10 16:54:43	2040 On 06/02/2025			Bond Future	1	36,900,000	Member	Sell
2025-01-10 17:49:08	2040 On 06/02/2025			Bond Future	1	55,700,000	Member	Sell
2025-01-10 17:51:13	2040 On 06/02/2025			Bond Future	1	15,000,000	Member	Sell
2025-01-10 17:51:13	2040 On 06/02/2025			Bond Future	1	55,700,000	Member	Buy
2025-01-10 17:51:13	2040 On 06/02/2025			Bond Future	1	15,000,000	Client	Sell
2025-01-10 17:51:13	2040 On 06/02/2025			Bond Future	1	15,000,000	Member	Buy
2025-01-10 17:51:13	2040 On 06/02/2025			Bond Future	1	55,700,000	Client	Sell
Total for 2040 Bond Future					29	664,000,000		
2025-01-10 11:12:35	2044 On 06/02/2025			Bond Future	1	10,000,000	Member	Buy
2025-01-10 11:20:53	2044 On 06/02/2025			Bond Future	1	2,000,000	Member	Sell
2025-01-10 11:21:33	2044 On 06/02/2025			Bond Future	1	6,300,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-01-10 11:21:33	2044 On 06/02/2025			Bond Future	1	1,100,000	Member	Sell
2025-01-10 11:21:33	2044 On 06/02/2025			Bond Future	1	100,000	Member	Sell
2025-01-10 11:21:33	2044 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2025-01-10 11:21:33	2044 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2025-01-10 11:21:33	2044 On 06/02/2025			Bond Future	1	2,000,000	Client	Sell
2025-01-10 11:21:33	2044 On 06/02/2025			Bond Future	1	6,300,000	Client	Sell
2025-01-10 11:21:33	2044 On 06/02/2025			Bond Future	1	1,100,000	Client	Sell
2025-01-10 11:21:33	2044 On 06/02/2025			Bond Future	1	100,000	Client	Sell
2025-01-10 11:21:33	2044 On 06/02/2025			Bond Future	1	1,100,000	Member	Buy
2025-01-10 11:21:33	2044 On 06/02/2025			Bond Future	1	2,000,000	Member	Buy
2025-01-10 11:21:33	2044 On 06/02/2025			Bond Future	1	6,300,000	Member	Buy
2025-01-10 11:21:33	2044 On 06/02/2025			Bond Future	1	100,000	Member	Buy
2025-01-10 11:21:33	2044 On 06/02/2025			Bond Future	1	500,000	Client	Sell
2025-01-10 16:48:28	2044 On 06/02/2025			Bond Future	1	68,900,000	Member	Sell
2025-01-10 16:51:33	2044 On 06/02/2025			Bond Future	1	56,700,000	Member	Buy
2025-01-10 16:56:00	2044 On 06/02/2025			Bond Future	1	12,200,000	Member	Buy
2025-01-10 16:56:00	2044 On 06/02/2025			Bond Future	1	12,200,000	Member	Sell
2025-01-10 16:56:00	2044 On 06/02/2025			Bond Future	1	56,700,000	Member	Sell
2025-01-10 16:56:00	2044 On 06/02/2025			Bond Future	1	12,200,000	Client	Buy
2025-01-10 16:56:00	2044 On 06/02/2025			Bond Future	1	56,700,000	Client	Buy
Total for 2044 Bond Future					23	315,600,000		
2025-01-10 10:25:21	2046 On 06/02/2025			Bond Future	1	147,600,000	Member	Sell
2025-01-10 10:26:11	2046 On 06/02/2025			Bond Future	1	10,900,000	Member	Buy
2025-01-10 11:21:27	2046 On 06/02/2025			Bond Future	1	9,300,000	Member	Buy
2025-01-10 11:21:27	2046 On 06/02/2025			Bond Future	1	73,700,000	Member	Buy
2025-01-10 11:21:27	2046 On 06/02/2025			Bond Future	1	42,400,000	Member	Buy
2025-01-10 11:21:27	2046 On 06/02/2025			Bond Future	1	8,100,000	Member	Buy
2025-01-10 11:21:27	2046 On 06/02/2025			Bond Future	1	3,200,000	Member	Buy
2025-01-10 11:21:27	2046 On 06/02/2025			Bond Future	1	9,300,000	Client	Buy
2025-01-10 11:21:27	2046 On 06/02/2025			Bond Future	1	8,100,000	Client	Buy
2025-01-10 11:21:27	2046 On 06/02/2025			Bond Future	1	42,400,000	Member	Sell
2025-01-10 11:21:27	2046 On 06/02/2025			Bond Future	1	10,900,000	Member	Sell
2025-01-10 11:21:27	2046 On 06/02/2025			Bond Future	1	73,700,000	Client	Buy
2025-01-10 11:21:27	2046 On 06/02/2025			Bond Future	1	8,100,000	Member	Sell
2025-01-10 11:21:27	2046 On 06/02/2025			Bond Future	1	3,200,000	Member	Sell
2025-01-10 11:21:27	2046 On 06/02/2025			Bond Future	1	3,200,000	Client	Buy
2025-01-10 11:21:27	2046 On 06/02/2025			Bond Future	1	73,700,000	Member	Sell
2025-01-10 11:21:27	2046 On 06/02/2025			Bond Future	1	10,900,000	Client	Buy
2025-01-10 11:21:27	2046 On 06/02/2025			Bond Future	1	9,300,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-01-10 11:21:27	2046 On 06/02/2025			Bond Future	1	42,400,000	Client	Buy
Total for 2046 Bond Future					19	590,400,000		
2025-01-10 10:25:21	2050 On 06/02/2025			Bond Future	1	147,100,000	Member	Sell
2025-01-10 10:26:40	2050 On 06/02/2025			Bond Future	1	10,800,000	Member	Buy
2025-01-10 11:20:12	2050 On 06/02/2025			Bond Future	1	8,100,000	Member	Buy
2025-01-10 11:20:12	2050 On 06/02/2025			Bond Future	1	3,200,000	Member	Buy
2025-01-10 11:20:12	2050 On 06/02/2025			Bond Future	1	42,200,000	Member	Buy
2025-01-10 11:20:12	2050 On 06/02/2025			Bond Future	1	73,600,000	Member	Buy
2025-01-10 11:20:12	2050 On 06/02/2025			Bond Future	1	9,200,000	Member	Buy
2025-01-10 11:20:12	2050 On 06/02/2025			Bond Future	1	10,800,000	Client	Buy
2025-01-10 11:20:12	2050 On 06/02/2025			Bond Future	1	3,200,000	Member	Sell
2025-01-10 11:20:12	2050 On 06/02/2025			Bond Future	1	9,200,000	Client	Buy
2025-01-10 11:20:12	2050 On 06/02/2025			Bond Future	1	73,600,000	Client	Buy
2025-01-10 11:20:12	2050 On 06/02/2025			Bond Future	1	9,200,000	Member	Sell
2025-01-10 11:20:12	2050 On 06/02/2025			Bond Future	1	10,800,000	Member	Sell
2025-01-10 11:20:12	2050 On 06/02/2025			Bond Future	1	8,100,000	Member	Sell
2025-01-10 11:20:12	2050 On 06/02/2025			Bond Future	1	3,200,000	Client	Buy
2025-01-10 11:20:12	2050 On 06/02/2025			Bond Future	1	42,200,000	Member	Sell
2025-01-10 11:20:12	2050 On 06/02/2025			Bond Future	1	73,600,000	Member	Sell
2025-01-10 11:20:12	2050 On 06/02/2025			Bond Future	1	8,100,000	Client	Buy
2025-01-10 11:20:12	2050 On 06/02/2025			Bond Future	1	42,200,000	Client	Buy
Total for 2050 Bond Future					19	588,400,000		
2025-01-10 16:46:04	GOVI On 06/02/2025			GOVI	1	140,000	Member	Buy
2025-01-10 16:46:04	GOVI On 06/02/2025			GOVI	1	140,000	Member	Sell
2025-01-10 16:50:31	GOVI On 06/02/2025			GOVI	1	140,000	Member	Sell
2025-01-10 16:50:31	GOVI On 06/02/2025			GOVI	1	140,000	Member	Buy
2025-01-10 17:07:49	GOVI On 06/02/2025			GOVI	1	140,000	Member	Sell
2025-01-10 17:07:49	GOVI On 06/02/2025			GOVI	1	140,000	Client	Buy
Total for GOVI GOVI					6	840,000		
2025-01-10 15:36:34	R035 On 06/02/2025			Bond Future	1	10,000,000	Member	Sell
2025-01-10 16:31:12	R035 On 06/02/2025			Bond Future	1	2,300,000	Member	Buy
2025-01-10 16:32:11	R035 On 06/02/2025			Bond Future	1	1,300,000	Member	Sell
2025-01-10 16:32:11	R035 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2025-01-10 16:32:11	R035 On 06/02/2025			Bond Future	1	5,800,000	Member	Sell
2025-01-10 16:32:11	R035 On 06/02/2025			Bond Future	1	2,300,000	Client	Buy
2025-01-10 16:32:11	R035 On 06/02/2025			Bond Future	1	100,000	Client	Buy
2025-01-10 16:32:11	R035 On 06/02/2025			Bond Future	1	100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-01-10 16:32:11	R035 On 06/02/2025			Bond Future	1	1,300,000	Client	Buy
2025-01-10 16:32:11	R035 On 06/02/2025			Bond Future	1	500,000	Client	Buy
2025-01-10 16:32:11	R035 On 06/02/2025			Bond Future	1	5,800,000	Member	Buy
2025-01-10 16:32:11	R035 On 06/02/2025			Bond Future	1	1,300,000	Member	Buy
2025-01-10 16:32:11	R035 On 06/02/2025			Bond Future	1	100,000	Member	Buy
2025-01-10 16:32:11	R035 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2025-01-10 16:32:11	R035 On 06/02/2025			Bond Future	1	5,800,000	Client	Buy
2025-01-10 16:32:11	R035 On 06/02/2025			Bond Future	1	2,300,000	Member	Sell
2025-01-10 16:48:28	R035 On 06/02/2025			Bond Future	1	58,900,000	Member	Buy
2025-01-10 16:49:17	R035 On 06/02/2025			Bond Future	1	48,500,000	Member	Sell
2025-01-10 16:52:41	R035 On 06/02/2025			Bond Future	1	10,400,000	Member	Sell
2025-01-10 16:52:41	R035 On 06/02/2025			Bond Future	1	10,400,000	Member	Buy
2025-01-10 16:52:41	R035 On 06/02/2025			Bond Future	1	10,400,000	Client	Sell
2025-01-10 16:52:41	R035 On 06/02/2025			Bond Future	1	48,500,000	Client	Sell
2025-01-10 16:52:41	R035 On 06/02/2025			Bond Future	1	48,500,000	Member	Buy
Total for R035 Bond Future					23	275,600,000		
2025-01-10 16:53:06	R186 On 06/02/2025			Bond Future	1	88,100,000	Member	Sell
2025-01-10 17:46:46	R186 On 06/02/2025			Bond Future	1	88,100,000	Client	Buy
Total for R186 Bond Future					2	176,200,000		
Grand Total for all Instruments					143	3,121,640,000		