



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: 16/01/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-01-16 08:13:41	2030 On 06/02/2025			Bond Future	1	142,100,000	Member	Buy
2025-01-16 13:39:06	2030 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2025-01-16 13:41:58	2030 On 06/02/2025			Bond Future	1	46,900,000	Member	Sell
2025-01-16 13:41:58	2030 On 06/02/2025			Bond Future	1	13,200,000	Member	Sell
2025-01-16 13:41:58	2030 On 06/02/2025			Bond Future	1	13,200,000	Client	Sell
2025-01-16 13:41:58	2030 On 06/02/2025			Bond Future	1	46,900,000	Member	Buy
2025-01-16 13:41:58	2030 On 06/02/2025			Bond Future	1	20,500,000	Client	Sell
2025-01-16 13:41:58	2030 On 06/02/2025			Bond Future	1	46,900,000	Client	Sell
2025-01-16 13:41:58	2030 On 06/02/2025			Bond Future	1	13,200,000	Member	Buy
2025-01-16 13:41:58	2030 On 06/02/2025			Bond Future	1	20,500,000	Member	Sell
2025-01-16 13:41:58	2030 On 06/02/2025			Bond Future	1	20,500,000	Member	Buy
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	6,000,000	Member	Buy
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	1,600,000	Client	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	2,300,000	Client	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	4,200,000	Member	Buy
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	2,100,000	Member	Buy
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	4,200,000	Client	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	3,100,000	Member	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	2,300,000	Member	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	2,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	900,000	Member	Buy
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	6,000,000	Client	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	2,000,000	Member	Buy
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	1,100,000	Client	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	4,400,000	Client	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	900,000	Client	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	8,700,000	Client	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	1,100,000	Member	Buy
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	2,300,000	Client	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	7,400,000	Client	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	8,700,000	Member	Buy
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	2,300,000	Member	Buy
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	2,300,000	Member	Buy
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	2,000,000	Client	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	3,100,000	Client	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	500,000	Client	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	6,800,000	Client	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	2,100,000	Client	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	7,400,000	Member	Buy
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	8,100,000	Client	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	4,400,000	Member	Buy
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	1,600,000	Member	Buy
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	8,100,000	Member	Buy
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	6,800,000	Member	Buy
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	3,100,000	Member	Buy
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	8,700,000	Member	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	2,300,000	Member	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	2,000,000	Member	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	1,600,000	Member	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	1,100,000	Member	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	900,000	Member	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	8,100,000	Member	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	7,400,000	Member	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	6,800,000	Member	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	6,000,000	Member	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	4,400,000	Member	Sell
2025-01-16 13:41:59	2030 On 06/02/2025			Bond Future	1	4,200,000	Member	Sell
Total for 2030 Bond Future					58	568,400,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-01-16 09:38:14	2037 On 06/02/2025			Bond Future	1	46,500,000	Member	Sell
2025-01-16 09:51:53	2037 On 06/02/2025			Bond Future	1	3,100,000	Client	Buy
2025-01-16 09:51:53	2037 On 06/02/2025			Bond Future	1	3,100,000	Client	Sell
2025-01-16 11:46:06	2037 On 08/05/2025			Bond Future	1	178,000,000	Member	Buy
2025-01-16 11:46:39	2037 On 08/05/2025			Bond Future	1	178,000,000	Member	Sell
2025-01-16 13:49:35	2037 On 06/02/2025			Bond Future	1	32,700,000	Member	Buy
2025-01-16 13:50:31	2037 On 06/02/2025			Bond Future	1	13,800,000	Member	Buy
2025-01-16 13:50:31	2037 On 06/02/2025			Bond Future	1	13,800,000	Member	Sell
2025-01-16 13:50:31	2037 On 06/02/2025			Bond Future	1	13,800,000	Client	Buy
2025-01-16 13:50:32	2037 On 06/02/2025			Bond Future	1	32,700,000	Member	Sell
2025-01-16 13:50:32	2037 On 06/02/2025			Bond Future	1	32,700,000	Client	Buy
2025-01-16 16:28:44	2037 On 06/11/2025	12.16	Put	Bond Future	1	300,000	Client	Buy
2025-01-16 16:28:44	2037 On 06/11/2025	12.16	Put	Bond Future	1	300,000	Client	Sell
2025-01-16 16:49:35	2037 On 06/11/2025	10.50	Call	Bond Future	1	100,000	Client	Buy
2025-01-16 16:49:35	2037 On 06/11/2025	10.50	Call	Bond Future	1	100,000	Client	Sell
2025-01-16 16:50:54	2037 On 06/11/2025	10.50	Call	Bond Future	1	300,000	Client	Buy
2025-01-16 16:50:54	2037 On 06/11/2025	10.50	Call	Bond Future	1	300,000	Client	Sell
2025-01-16 16:52:01	2037 On 06/11/2025	10.50	Call	Bond Future	1	600,000	Client	Buy
2025-01-16 16:52:01	2037 On 06/11/2025	10.50	Call	Bond Future	1	600,000	Client	Sell
2025-01-16 16:56:18	2037 On 06/11/2025	11.00	Call	Bond Future	1	100,000	Client	Buy
2025-01-16 16:56:18	2037 On 06/11/2025	11.00	Call	Bond Future	1	100,000	Client	Sell
2025-01-16 16:58:00	2037 On 06/11/2025	11.00	Call	Bond Future	1	300,000	Client	Buy
2025-01-16 16:58:00	2037 On 06/11/2025	11.00	Call	Bond Future	1	300,000	Client	Sell
2025-01-16 17:01:25	2037 On 06/11/2025	11.00	Call	Bond Future	1	600,000	Client	Buy
2025-01-16 17:01:25	2037 On 06/11/2025	11.00	Call	Bond Future	1	600,000	Client	Sell
2025-01-16 17:04:19	2037 On 06/11/2025	12.16	Put	Bond Future	1	100,000	Client	Buy
2025-01-16 17:04:19	2037 On 06/11/2025	12.16	Put	Bond Future	1	100,000	Client	Sell
2025-01-16 17:07:08	2037 On 06/11/2025	12.16	Put	Bond Future	1	600,000	Client	Buy
2025-01-16 17:07:08	2037 On 06/11/2025	12.16	Put	Bond Future	1	600,000	Client	Sell
Total for 2037 Bond Future					29	554,200,000		
2025-01-16 09:25:34	GOVI On 06/02/2025			GOVI	1	10,000	Client	Sell
2025-01-16 09:25:34	GOVI On 06/02/2025			GOVI	1	10,000	Client	Buy
2025-01-16 15:00:15	GOVI On 06/02/2025			GOVI	1	20,000	Member	Sell
2025-01-16 15:00:15	GOVI On 06/02/2025			GOVI	1	20,000	Member	Buy
2025-01-16 15:15:12	GOVI On 06/02/2025			GOVI	1	20,000	Member	Buy
2025-01-16 15:15:12	GOVI On 06/02/2025			GOVI	1	20,000	Member	Sell
2025-01-16 15:18:40	GOVI On 06/02/2025			GOVI	1	20,000	Member	Buy
2025-01-16 15:18:40	GOVI On 06/02/2025			GOVI	1	20,000	Client	Sell
2025-01-16 16:42:01	GOVI On 06/02/2025			GOVI	1	30,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-01-16 16:42:01	GOVI On 06/02/2025			GOVI	1	30,000	Member	Buy
2025-01-16 16:45:09	GOVI On 06/02/2025			GOVI	1	30,000	Member	Sell
2025-01-16 16:45:09	GOVI On 06/02/2025			GOVI	1	30,000	Member	Buy
2025-01-16 16:49:45	GOVI On 06/02/2025			GOVI	1	30,000	Member	Sell
2025-01-16 16:49:45	GOVI On 06/02/2025			GOVI	1	30,000	Client	Buy
Total for GOVI GOVI					14	320,000		
2025-01-16 17:39:36	R033 On 06/02/2025			Bond Future	1	20,900,000	Member	Buy
2025-01-16 17:55:56	R033 On 06/02/2025			Bond Future	1	20,900,000	Member	Sell
2025-01-16 17:56:38	R033 On 06/02/2025			Bond Future	1	20,900,000	Member	Buy
2025-01-16 17:56:38	R033 On 06/02/2025			Bond Future	1	20,900,000	Client	Sell
Total for R033 Bond Future					4	83,600,000		
2025-01-16 13:42:22	R035 On 06/02/2025			Bond Future	1	10,000,000	Member	Sell
2025-01-16 14:00:43	R035 On 06/02/2025			Bond Future	1	10,000,000	Member	Buy
2025-01-16 14:00:54	R035 On 06/02/2025			Bond Future	1	10,000,000	Client	Buy
2025-01-16 14:00:54	R035 On 06/02/2025			Bond Future	1	10,000,000	Member	Sell
Total for R035 Bond Future					4	40,000,000		
2025-01-16 10:11:42	R186 On 06/02/2025			Bond Future	1	7,800,000	Member	Sell
2025-01-16 10:41:30	R186 On 06/02/2025			Bond Future	1	7,800,000	Member	Buy
2025-01-16 10:41:54	R186 On 06/02/2025			Bond Future	1	7,800,000	Client	Buy
2025-01-16 10:41:54	R186 On 06/02/2025			Bond Future	1	7,800,000	Member	Sell
Total for R186 Bond Future					4	31,200,000		
2025-01-16 09:38:14	R209 On 06/02/2025			Bond Future	1	441,200,000	Member	Sell
2025-01-16 10:37:40	R209 On 06/02/2025			Bond Future	1	441,200,000	Member	Buy
2025-01-16 10:38:32	R209 On 06/02/2025			Bond Future	1	441,200,000	Client	Buy
2025-01-16 10:38:32	R209 On 06/02/2025			Bond Future	1	441,200,000	Member	Sell
Total for R209 Bond Future					4	1,764,800,000		
2025-01-16 17:39:36	R214 On 06/02/2025			Bond Future	1	21,200,000	Member	Buy
2025-01-16 17:45:22	R214 On 06/02/2025			Bond Future	1	21,200,000	Member	Sell
2025-01-16 17:46:01	R214 On 06/02/2025			Bond Future	1	21,200,000	Member	Buy
2025-01-16 17:46:01	R214 On 06/02/2025			Bond Future	1	21,200,000	Client	Sell
Total for R214 Bond Future					4	84,800,000		
Grand Total for all Instruments					121	3,127,320,000		