



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: 30/01/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-01-30 10:49:59	2030 On 08/05/2025			Bond Future	1	9,100,000	Member	Sell
2025-01-30 15:15:54	2030 On 08/05/2025			Bond Future	1	9,100,000	Client	Buy
Total for 2030 Bond Future					2	18,200,000		
2025-01-30 10:49:59	2032 On 08/05/2025			Bond Future	1	31,800,000	Member	Sell
2025-01-30 15:14:41	2032 On 08/05/2025			Bond Future	1	31,800,000	Client	Buy
2025-01-30 15:20:05	2032 On 06/02/2025			Bond Future	1	58,000,000	Member	Buy
2025-01-30 15:25:43	2032 On 06/02/2025			Bond Future	1	58,000,000	Member	Sell
2025-01-30 15:25:55	2032 On 06/02/2025			Bond Future	1	58,000,000	Client	Sell
2025-01-30 15:25:55	2032 On 06/02/2025			Bond Future	1	58,000,000	Member	Buy
2025-01-30 17:18:45	2032 On 08/05/2025			Bond Future	1	132,500,000	Member	Buy
2025-01-30 17:34:12	2032 On 08/05/2025			Bond Future	1	500,000	Member	Sell
2025-01-30 17:35:32	2032 On 08/05/2025			Bond Future	1	74,600,000	Member	Sell
2025-01-30 17:35:32	2032 On 08/05/2025			Bond Future	1	20,600,000	Member	Sell
2025-01-30 17:35:32	2032 On 08/05/2025			Bond Future	1	14,200,000	Member	Sell
2025-01-30 17:35:32	2032 On 08/05/2025			Bond Future	1	7,700,000	Member	Buy
2025-01-30 17:35:32	2032 On 08/05/2025			Bond Future	1	20,600,000	Member	Buy
2025-01-30 17:35:32	2032 On 08/05/2025			Bond Future	1	8,700,000	Member	Sell
2025-01-30 17:35:32	2032 On 08/05/2025			Bond Future	1	7,700,000	Member	Sell
2025-01-30 17:35:32	2032 On 08/05/2025			Bond Future	1	6,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-01-30 17:35:32	2032 On 08/05/2025			Bond Future	1	74,600,000	Client	Sell
2025-01-30 17:35:32	2032 On 08/05/2025			Bond Future	1	74,600,000	Member	Buy
2025-01-30 17:35:32	2032 On 08/05/2025			Bond Future	1	14,200,000	Client	Sell
2025-01-30 17:35:32	2032 On 08/05/2025			Bond Future	1	7,700,000	Client	Sell
2025-01-30 17:35:32	2032 On 08/05/2025			Bond Future	1	20,600,000	Client	Sell
2025-01-30 17:35:32	2032 On 08/05/2025			Bond Future	1	8,700,000	Member	Buy
2025-01-30 17:35:32	2032 On 08/05/2025			Bond Future	1	14,200,000	Member	Buy
2025-01-30 17:35:32	2032 On 08/05/2025			Bond Future	1	6,200,000	Member	Buy
2025-01-30 17:35:32	2032 On 08/05/2025			Bond Future	1	6,200,000	Client	Sell
2025-01-30 17:35:32	2032 On 08/05/2025			Bond Future	1	500,000	Member	Buy
2025-01-30 17:35:32	2032 On 08/05/2025			Bond Future	1	8,700,000	Client	Sell
2025-01-30 17:35:32	2032 On 08/05/2025			Bond Future	1	500,000	Client	Sell
Total for 2032 Bond Future					28	825,600,000		
2025-01-30 11:02:52	2040 On 06/02/2025			Bond Future	1	5,000,000	Member	Buy
2025-01-30 11:02:52	2040 On 06/02/2025			Bond Future	1	5,000,000	Member	Sell
2025-01-30 11:02:52	2040 On 05/02/2026			Bond Future	1	5,000,000	Member	Sell
2025-01-30 11:02:52	2040 On 05/02/2026			Bond Future	1	5,000,000	Member	Buy
2025-01-30 11:12:39	2040 On 06/02/2025			Bond Future	1	5,000,000	Member	Sell
2025-01-30 11:12:39	2040 On 06/02/2025			Bond Future	1	5,000,000	Member	Buy
2025-01-30 11:14:06	2040 On 05/02/2026			Bond Future	1	5,000,000	Member	Buy
2025-01-30 11:48:00	2040 On 06/02/2025			Bond Future	1	25,000,000	Client	Buy
2025-01-30 11:48:00	2040 On 06/02/2025			Bond Future	1	25,000,000	Client	Sell
2025-01-30 11:48:14	2040 On 06/02/2025			Bond Future	1	5,000,000	Member	Buy
2025-01-30 11:48:14	2040 On 06/02/2025			Bond Future	1	5,000,000	Client	Sell
2025-01-30 12:40:33	2040 On 05/02/2026			Bond Future	1	5,000,000	Member	Sell
Total for 2040 Bond Future					12	100,000,000		
2025-01-30 17:09:46	2044 On 08/05/2025			Bond Future	1	274,000,000	Member	Buy
2025-01-30 17:21:22	2044 On 08/05/2025			Bond Future	1	1,100,000	Member	Sell
2025-01-30 17:23:27	2044 On 08/05/2025			Bond Future	1	181,600,000	Member	Sell
2025-01-30 17:23:27	2044 On 08/05/2025			Bond Future	1	68,900,000	Member	Sell
2025-01-30 17:23:27	2044 On 08/05/2025			Bond Future	1	12,100,000	Member	Sell
2025-01-30 17:23:27	2044 On 08/05/2025			Bond Future	1	1,600,000	Member	Buy
2025-01-30 17:23:27	2044 On 08/05/2025			Bond Future	1	4,000,000	Member	Sell
2025-01-30 17:23:27	2044 On 08/05/2025			Bond Future	1	3,300,000	Member	Sell
2025-01-30 17:23:27	2044 On 08/05/2025			Bond Future	1	1,600,000	Member	Sell
2025-01-30 17:23:27	2044 On 08/05/2025			Bond Future	1	1,400,000	Member	Sell
2025-01-30 17:23:27	2044 On 08/05/2025			Bond Future	1	4,000,000	Client	Sell
2025-01-30 17:23:27	2044 On 08/05/2025			Bond Future	1	68,900,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-01-30 17:23:27	2044 On 08/05/2025			Bond Future	1	181,600,000	Client	Sell
2025-01-30 17:23:27	2044 On 08/05/2025			Bond Future	1	68,900,000	Member	Buy
2025-01-30 17:23:27	2044 On 08/05/2025			Bond Future	1	181,600,000	Member	Buy
2025-01-30 17:23:27	2044 On 08/05/2025			Bond Future	1	12,100,000	Client	Sell
2025-01-30 17:23:27	2044 On 08/05/2025			Bond Future	1	3,300,000	Member	Buy
2025-01-30 17:23:27	2044 On 08/05/2025			Bond Future	1	1,400,000	Client	Sell
2025-01-30 17:23:27	2044 On 08/05/2025			Bond Future	1	1,600,000	Client	Sell
2025-01-30 17:23:27	2044 On 08/05/2025			Bond Future	1	1,100,000	Client	Sell
2025-01-30 17:23:27	2044 On 08/05/2025			Bond Future	1	1,400,000	Member	Buy
2025-01-30 17:23:27	2044 On 08/05/2025			Bond Future	1	3,300,000	Client	Sell
2025-01-30 17:23:27	2044 On 08/05/2025			Bond Future	1	12,100,000	Member	Buy
2025-01-30 17:23:27	2044 On 08/05/2025			Bond Future	1	4,000,000	Member	Buy
2025-01-30 17:23:27	2044 On 08/05/2025			Bond Future	1	1,100,000	Member	Buy
Total for 2044 Bond Future					25	1,096,000,000		
2025-01-30 08:31:54	2050 On 06/02/2025			Bond Future	1	15,000,000	Member	Buy
2025-01-30 08:31:54	2050 On 06/02/2025			Bond Future	1	10,000,000	Member	Sell
2025-01-30 08:31:54	2050 On 08/05/2025			Bond Future	1	10,000,000	Member	Buy
2025-01-30 08:31:54	2050 On 08/05/2025			Bond Future	1	15,000,000	Member	Sell
2025-01-30 10:01:52	2050 On 06/02/2025			Bond Future	1	5,000,000	Member	Buy
2025-01-30 10:01:52	2050 On 06/02/2025			Bond Future	1	5,000,000	Member	Sell
2025-01-30 10:01:52	2050 On 06/02/2025			Bond Future	1	5,000,000	Client	Sell
2025-01-30 10:01:52	2050 On 06/02/2025			Bond Future	1	10,000,000	Member	Buy
2025-01-30 10:01:52	2050 On 06/02/2025			Bond Future	1	10,000,000	Client	Sell
2025-01-30 10:07:01	2050 On 08/05/2025			Bond Future	1	5,000,000	Client	Buy
2025-01-30 10:07:01	2050 On 08/05/2025			Bond Future	1	10,000,000	Member	Sell
2025-01-30 10:07:01	2050 On 08/05/2025			Bond Future	1	5,000,000	Member	Sell
2025-01-30 10:07:01	2050 On 08/05/2025			Bond Future	1	5,000,000	Member	Buy
2025-01-30 10:07:01	2050 On 08/05/2025			Bond Future	1	10,000,000	Client	Buy
Total for 2050 Bond Future					14	120,000,000		
2025-01-30 12:56:08	R035 On 08/05/2025	11.46	Call	Bond Future	1	5,300,000	Client	Buy
2025-01-30 12:56:08	R035 On 08/05/2025	11.46	Call	Bond Future	1	5,300,000	Client	Sell
2025-01-30 12:56:08	R035 On 08/05/2025	12.70	Put	Bond Future	1	5,300,000	Client	Sell
2025-01-30 12:56:08	R035 On 08/05/2025	12.70	Put	Bond Future	1	5,300,000	Client	Buy
2025-01-30 12:56:08	R035 On 08/05/2025	13.35	Put	Bond Future	1	5,300,000	Client	Buy
2025-01-30 12:56:08	R035 On 08/05/2025	13.35	Put	Bond Future	1	5,300,000	Client	Sell
2025-01-30 12:56:08	R035 On 08/05/2025	11.46	Call	Bond Future	1	200,000	Client	Buy
2025-01-30 12:56:08	R035 On 08/05/2025	11.46	Call	Bond Future	1	200,000	Client	Sell
2025-01-30 12:56:08	R035 On 08/05/2025	12.70	Put	Bond Future	1	200,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-01-30 12:56:08	R035 On 08/05/2025	12.70	Put	Bond Future	1	200,000	Client	Buy
2025-01-30 12:56:08	R035 On 08/05/2025	13.35	Put	Bond Future	1	200,000	Client	Buy
2025-01-30 12:56:08	R035 On 08/05/2025	13.35	Put	Bond Future	1	200,000	Client	Sell
2025-01-30 12:56:08	R035 On 08/05/2025	11.46	Call	Bond Future	1	200,000	Client	Buy
2025-01-30 12:56:08	R035 On 08/05/2025	11.46	Call	Bond Future	1	200,000	Client	Sell
2025-01-30 12:56:08	R035 On 08/05/2025	12.70	Put	Bond Future	1	200,000	Client	Sell
2025-01-30 12:56:08	R035 On 08/05/2025	12.70	Put	Bond Future	1	200,000	Client	Buy
2025-01-30 12:56:08	R035 On 08/05/2025	13.35	Put	Bond Future	1	200,000	Client	Buy
2025-01-30 12:56:08	R035 On 08/05/2025	13.35	Put	Bond Future	1	200,000	Client	Sell
2025-01-30 16:05:53	R035 On 06/02/2025			Bond Future	1	10,000,000	Member	Sell
2025-01-30 16:24:05	R035 On 06/02/2025			Bond Future	1	10,000,000	Member	Buy
2025-01-30 16:24:21	R035 On 06/02/2025			Bond Future	1	10,000,000	Client	Buy
2025-01-30 16:24:21	R035 On 06/02/2025			Bond Future	1	10,000,000	Member	Sell
2025-01-30 16:41:32	R035 On 06/02/2025			Bond Future	1	30,000,000	Member	Sell
2025-01-30 16:43:22	R035 On 06/02/2025			Bond Future	1	30,000,000	Member	Buy
2025-01-30 16:43:34	R035 On 06/02/2025			Bond Future	1	30,000,000	Member	Sell
2025-01-30 16:43:34	R035 On 06/02/2025			Bond Future	1	30,000,000	Client	Buy
2025-01-30 16:51:51	R035 On 08/05/2025			Bond Future	1	279,900,000	Member	Buy
2025-01-30 16:55:54	R035 On 08/05/2025			Bond Future	1	4,200,000	Member	Sell
2025-01-30 16:59:47	R035 On 08/05/2025			Bond Future	1	2,800,000	Member	Sell
2025-01-30 16:59:47	R035 On 08/05/2025			Bond Future	1	900,000	Member	Sell
2025-01-30 16:59:47	R035 On 08/05/2025			Bond Future	1	1,800,000	Member	Sell
2025-01-30 16:59:47	R035 On 08/05/2025			Bond Future	1	190,800,000	Member	Sell
2025-01-30 16:59:47	R035 On 08/05/2025			Bond Future	1	2,800,000	Member	Buy
2025-01-30 16:59:47	R035 On 08/05/2025			Bond Future	1	1,800,000	Client	Sell
2025-01-30 16:59:47	R035 On 08/05/2025			Bond Future	1	2,800,000	Client	Sell
2025-01-30 16:59:47	R035 On 08/05/2025			Bond Future	1	1,800,000	Member	Buy
2025-01-30 16:59:47	R035 On 08/05/2025			Bond Future	1	190,800,000	Member	Buy
2025-01-30 16:59:47	R035 On 08/05/2025			Bond Future	1	900,000	Member	Buy
2025-01-30 16:59:47	R035 On 08/05/2025			Bond Future	1	900,000	Client	Sell
2025-01-30 16:59:47	R035 On 08/05/2025			Bond Future	1	190,800,000	Client	Sell
2025-01-30 16:59:48	R035 On 08/05/2025			Bond Future	1	18,300,000	Member	Buy
2025-01-30 16:59:48	R035 On 08/05/2025			Bond Future	1	61,100,000	Member	Buy
2025-01-30 16:59:48	R035 On 08/05/2025			Bond Future	1	4,200,000	Member	Buy
2025-01-30 16:59:48	R035 On 08/05/2025			Bond Future	1	61,100,000	Client	Sell
2025-01-30 16:59:48	R035 On 08/05/2025			Bond Future	1	18,300,000	Client	Sell
2025-01-30 16:59:48	R035 On 08/05/2025			Bond Future	1	18,300,000	Member	Sell
2025-01-30 16:59:48	R035 On 08/05/2025			Bond Future	1	61,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-01-30 16:59:48	R035 On 08/05/2025			Bond Future	1	4,200,000	Client	Sell
Total for R035 Bond Future					48	1,313,800,000		
2025-01-30 10:49:59	R186 On 08/05/2025			Bond Future	1	4,400,000	Member	Sell
2025-01-30 15:22:01	R186 On 08/05/2025			Bond Future	1	4,400,000	Client	Buy
2025-01-30 17:18:45	R186 On 08/05/2025			Bond Future	1	119,500,000	Member	Buy
2025-01-30 17:37:55	R186 On 08/05/2025			Bond Future	1	97,400,000	Member	Sell
2025-01-30 17:39:00	R186 On 08/05/2025			Bond Future	1	97,400,000	Member	Buy
2025-01-30 17:39:00	R186 On 08/05/2025			Bond Future	1	4,400,000	Client	Sell
2025-01-30 17:39:00	R186 On 08/05/2025			Bond Future	1	8,300,000	Client	Sell
2025-01-30 17:39:00	R186 On 08/05/2025			Bond Future	1	8,300,000	Member	Buy
2025-01-30 17:39:00	R186 On 08/05/2025			Bond Future	1	9,400,000	Client	Sell
2025-01-30 17:39:00	R186 On 08/05/2025			Bond Future	1	9,400,000	Member	Buy
2025-01-30 17:39:00	R186 On 08/05/2025			Bond Future	1	4,400,000	Member	Buy
2025-01-30 17:39:00	R186 On 08/05/2025			Bond Future	1	9,400,000	Member	Sell
2025-01-30 17:39:00	R186 On 08/05/2025			Bond Future	1	8,300,000	Member	Sell
2025-01-30 17:39:00	R186 On 08/05/2025			Bond Future	1	4,400,000	Member	Sell
2025-01-30 17:39:00	R186 On 08/05/2025			Bond Future	1	97,400,000	Client	Sell
Total for R186 Bond Future					15	486,800,000		
2025-01-30 10:49:59	R213 On 08/05/2025			Bond Future	1	11,800,000	Member	Sell
2025-01-30 14:57:40	R213 On 08/05/2025			Bond Future	1	11,800,000	Client	Buy
2025-01-30 16:51:04	R213 On 08/05/2025			Bond Future	1	74,700,000	Member	Buy
2025-01-30 17:00:06	R213 On 08/05/2025			Bond Future	1	900,000	Member	Sell
2025-01-30 17:00:45	R213 On 08/05/2025			Bond Future	1	36,700,000	Member	Sell
2025-01-30 17:00:45	R213 On 08/05/2025			Bond Future	1	36,200,000	Member	Sell
2025-01-30 17:00:45	R213 On 08/05/2025			Bond Future	1	900,000	Client	Sell
2025-01-30 17:00:45	R213 On 08/05/2025			Bond Future	1	900,000	Member	Sell
2025-01-30 17:00:45	R213 On 08/05/2025			Bond Future	1	36,700,000	Member	Buy
2025-01-30 17:00:45	R213 On 08/05/2025			Bond Future	1	900,000	Member	Buy
2025-01-30 17:00:45	R213 On 08/05/2025			Bond Future	1	900,000	Client	Sell
2025-01-30 17:00:45	R213 On 08/05/2025			Bond Future	1	36,700,000	Client	Sell
2025-01-30 17:00:45	R213 On 08/05/2025			Bond Future	1	36,200,000	Client	Sell
2025-01-30 17:00:45	R213 On 08/05/2025			Bond Future	1	900,000	Member	Buy
2025-01-30 17:00:45	R213 On 08/05/2025			Bond Future	1	36,200,000	Member	Buy
Total for R213 Bond Future					15	322,400,000		
2025-01-30 17:18:45	R214 On 08/05/2025			Bond Future	1	22,200,000	Member	Buy
2025-01-30 17:30:36	R214 On 08/05/2025			Bond Future	1	22,200,000	Member	Sell
2025-01-30 17:31:15	R214 On 08/05/2025			Bond Future	1	22,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-01-30 17:31:15	R214 On 08/05/2025			Bond Future	1	22,200,000	Client	Sell
Total for R214 Bond Future					4	88,800,000		
2025-01-30 17:18:45	R248 On 08/05/2025			Bond Future	1	85,700,000	Member	Buy
2025-01-30 17:28:04	R248 On 08/05/2025			Bond Future	1	2,500,000	Member	Sell
2025-01-30 17:29:22	R248 On 08/05/2025			Bond Future	1	31,800,000	Member	Sell
2025-01-30 17:29:22	R248 On 08/05/2025			Bond Future	1	31,800,000	Client	Sell
2025-01-30 17:29:22	R248 On 08/05/2025			Bond Future	1	31,800,000	Member	Buy
2025-01-30 17:29:23	R248 On 08/05/2025			Bond Future	1	2,500,000	Member	Buy
2025-01-30 17:29:23	R248 On 08/05/2025			Bond Future	1	21,800,000	Member	Buy
2025-01-30 17:29:23	R248 On 08/05/2025			Bond Future	1	2,500,000	Client	Sell
2025-01-30 17:29:23	R248 On 08/05/2025			Bond Future	1	6,300,000	Member	Buy
2025-01-30 17:29:23	R248 On 08/05/2025			Bond Future	1	21,800,000	Client	Sell
2025-01-30 17:29:23	R248 On 08/05/2025			Bond Future	1	12,900,000	Client	Sell
2025-01-30 17:29:23	R248 On 08/05/2025			Bond Future	1	5,600,000	Member	Buy
2025-01-30 17:29:23	R248 On 08/05/2025			Bond Future	1	4,800,000	Client	Sell
2025-01-30 17:29:23	R248 On 08/05/2025			Bond Future	1	4,800,000	Member	Buy
2025-01-30 17:29:23	R248 On 08/05/2025			Bond Future	1	4,800,000	Member	Sell
2025-01-30 17:29:23	R248 On 08/05/2025			Bond Future	1	21,800,000	Member	Sell
2025-01-30 17:29:23	R248 On 08/05/2025			Bond Future	1	12,900,000	Member	Sell
2025-01-30 17:29:23	R248 On 08/05/2025			Bond Future	1	6,300,000	Member	Sell
2025-01-30 17:29:23	R248 On 08/05/2025			Bond Future	1	5,600,000	Member	Sell
2025-01-30 17:29:23	R248 On 08/05/2025			Bond Future	1	5,600,000	Client	Sell
2025-01-30 17:29:23	R248 On 08/05/2025			Bond Future	1	12,900,000	Member	Buy
2025-01-30 17:29:23	R248 On 08/05/2025			Bond Future	1	6,300,000	Client	Sell
Total for R248 Bond Future					22	342,800,000		
Grand Total for all Instruments					185	4,714,400,000		