



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: 11/02/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-02-11 09:40:33	2030 On 08/05/2025			Bond Future	1	25,000,000	Member	Sell
2025-02-11 11:03:48	2030 On 08/05/2025			Bond Future	1	25,000,000	Member	Buy
2025-02-11 11:04:26	2030 On 08/05/2025			Bond Future	1	25,000,000	Client	Buy
2025-02-11 11:04:26	2030 On 08/05/2025			Bond Future	1	25,000,000	Member	Sell
Total for 2030 Bond Future					4	100,000,000		
2025-02-11 12:17:54	2033 On 08/05/2025			Bond Future	1	1,700,000	Member	Buy
2025-02-11 12:19:29	2033 On 08/05/2025			Bond Future	1	1,700,000	Member	Sell
2025-02-11 12:43:31	2033 On 08/05/2025			Bond Future	1	1,700,000	Client	Sell
2025-02-11 12:43:31	2033 On 08/05/2025			Bond Future	1	1,700,000	Member	Buy
Total for 2033 Bond Future					4	6,800,000		
2025-02-11 12:17:54	2038 On 08/05/2025			Bond Future	1	3,100,000	Member	Buy
2025-02-11 12:20:39	2038 On 08/05/2025			Bond Future	1	3,100,000	Member	Sell
2025-02-11 12:42:16	2038 On 08/05/2025			Bond Future	1	3,100,000	Member	Buy
2025-02-11 12:42:16	2038 On 08/05/2025			Bond Future	1	3,100,000	Client	Sell
Total for 2038 Bond Future					4	12,400,000		
2025-02-11 09:55:09	2040 On 08/05/2025			Bond Future	1	400,000	Member	Buy
2025-02-11 09:55:09	2040 On 08/05/2025			Bond Future	1	1,500,000	Member	Sell
2025-02-11 10:40:34	2040 On 08/05/2025			Bond Future	1	800,000	Client	Buy
2025-02-11 10:40:34	2040 On 08/05/2025			Bond Future	1	400,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-02-11 10:40:34	2040 On 08/05/2025			Bond Future	1	800,000	Member	Buy
2025-02-11 10:40:34	2040 On 08/05/2025			Bond Future	1	300,000	Member	Buy
2025-02-11 10:40:34	2040 On 08/05/2025			Bond Future	1	400,000	Member	Sell
2025-02-11 10:40:34	2040 On 08/05/2025			Bond Future	1	300,000	Client	Buy
2025-02-11 10:40:34	2040 On 08/05/2025			Bond Future	1	800,000	Member	Sell
2025-02-11 10:40:34	2040 On 08/05/2025			Bond Future	1	300,000	Member	Sell
2025-02-11 13:16:11	2040 On 08/05/2025			Bond Future	1	4,900,000	Member	Buy
2025-02-11 13:16:11	2040 On 08/05/2025			Bond Future	1	18,300,000	Member	Sell
2025-02-11 13:30:12	2040 On 08/05/2025			Bond Future	1	9,800,000	Member	Sell
2025-02-11 13:30:12	2040 On 08/05/2025			Bond Future	1	9,800,000	Member	Buy
2025-02-11 13:30:12	2040 On 08/05/2025			Bond Future	1	3,600,000	Member	Buy
2025-02-11 13:30:12	2040 On 08/05/2025			Bond Future	1	3,600,000	Member	Sell
2025-02-11 13:30:12	2040 On 08/05/2025			Bond Future	1	3,600,000	Client	Buy
2025-02-11 13:30:12	2040 On 08/05/2025			Bond Future	1	9,800,000	Client	Buy
2025-02-11 13:30:12	2040 On 08/05/2025			Bond Future	1	4,900,000	Client	Buy
2025-02-11 13:30:12	2040 On 08/05/2025			Bond Future	1	4,900,000	Member	Sell
2025-02-11 14:15:42	2040 On 07/08/2025			Bond Future	1	467,200,000	Member	Sell
2025-02-11 14:16:52	2040 On 07/08/2025			Bond Future	1	16,700,000	Member	Buy
2025-02-11 14:23:10	2040 On 07/08/2025			Bond Future	1	98,200,000	Member	Buy
2025-02-11 14:23:10	2040 On 07/08/2025			Bond Future	1	1,000,000	Member	Buy
2025-02-11 14:23:10	2040 On 07/08/2025			Bond Future	1	2,600,000	Member	Buy
2025-02-11 14:23:10	2040 On 07/08/2025			Bond Future	1	4,900,000	Member	Buy
2025-02-11 14:23:10	2040 On 07/08/2025			Bond Future	1	4,900,000	Member	Sell
2025-02-11 14:23:10	2040 On 07/08/2025			Bond Future	1	4,900,000	Client	Buy
2025-02-11 14:23:10	2040 On 07/08/2025			Bond Future	1	98,200,000	Member	Sell
2025-02-11 14:23:10	2040 On 07/08/2025			Bond Future	1	2,600,000	Member	Sell
2025-02-11 14:23:10	2040 On 07/08/2025			Bond Future	1	2,600,000	Client	Buy
2025-02-11 14:23:10	2040 On 07/08/2025			Bond Future	1	1,000,000	Client	Buy
2025-02-11 14:23:10	2040 On 07/08/2025			Bond Future	1	1,000,000	Member	Sell
2025-02-11 14:23:10	2040 On 07/08/2025			Bond Future	1	98,200,000	Client	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	14,300,000	Client	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	17,500,000	Member	Sell
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	155,600,000	Client	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	200,000	Client	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	4,200,000	Client	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	155,600,000	Member	Sell
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	34,100,000	Client	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	84,500,000	Client	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	14,300,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	1,300,000	Client	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	13,300,000	Member	Sell
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	1,100,000	Client	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	200,000	Member	Sell
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	2,200,000	Member	Sell
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	34,100,000	Member	Sell
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	13,300,000	Client	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	600,000	Member	Sell
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	155,600,000	Member	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	13,300,000	Member	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	17,500,000	Member	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	84,500,000	Member	Sell
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	84,500,000	Member	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	14,300,000	Member	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	4,200,000	Member	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	200,000	Member	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	9,500,000	Member	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	1,300,000	Member	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	1,100,000	Member	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	600,000	Member	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	1,100,000	Member	Sell
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	34,100,000	Member	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	2,200,000	Member	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	9,500,000	Member	Sell
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	2,200,000	Client	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	4,200,000	Member	Sell
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	1,300,000	Member	Sell
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	9,500,000	Client	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	600,000	Client	Buy
2025-02-11 14:23:11	2040 On 07/08/2025			Bond Future	1	17,500,000	Client	Buy
2025-02-11 14:24:42	2040 On 07/08/2025			Bond Future	1	5,400,000	Member	Buy
2025-02-11 14:24:42	2040 On 07/08/2025			Bond Future	1	16,700,000	Client	Buy
2025-02-11 14:24:42	2040 On 07/08/2025			Bond Future	1	5,400,000	Member	Sell
2025-02-11 14:24:42	2040 On 07/08/2025			Bond Future	1	16,700,000	Member	Sell
2025-02-11 14:24:42	2040 On 07/08/2025			Bond Future	1	5,400,000	Client	Buy
Total for 2040 Bond Future					78	1,948,000,000		
2025-02-11 08:51:26	2044 On 08/05/2025			Bond Future	1	683,800,000	Member	Sell
2025-02-11 08:53:56	2044 On 08/05/2025			Bond Future	1	4,400,000	Member	Buy
2025-02-11 10:43:26	2044 On 08/05/2025			Bond Future	1	9,800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-02-11 10:43:26	2044 On 08/05/2025			Bond Future	1	9,800,000	Member	Buy
2025-02-11 10:43:26	2044 On 08/05/2025			Bond Future	1	9,800,000	Client	Buy
2025-02-11 10:43:27	2044 On 08/05/2025			Bond Future	1	4,700,000	Member	Sell
2025-02-11 10:43:27	2044 On 08/05/2025			Bond Future	1	2,600,000	Member	Sell
2025-02-11 10:43:27	2044 On 08/05/2025			Bond Future	1	2,600,000	Client	Buy
2025-02-11 10:43:27	2044 On 08/05/2025			Bond Future	1	4,700,000	Client	Buy
2025-02-11 10:43:27	2044 On 08/05/2025			Bond Future	1	85,600,000	Member	Buy
2025-02-11 10:43:27	2044 On 08/05/2025			Bond Future	1	19,100,000	Member	Buy
2025-02-11 10:43:27	2044 On 08/05/2025			Bond Future	1	51,600,000	Member	Buy
2025-02-11 10:43:27	2044 On 08/05/2025			Bond Future	1	2,600,000	Member	Buy
2025-02-11 10:43:27	2044 On 08/05/2025			Bond Future	1	4,700,000	Member	Buy
2025-02-11 10:43:27	2044 On 08/05/2025			Bond Future	1	700,000	Member	Buy
2025-02-11 10:43:27	2044 On 08/05/2025			Bond Future	1	19,100,000	Client	Buy
2025-02-11 10:43:27	2044 On 08/05/2025			Bond Future	1	51,600,000	Member	Sell
2025-02-11 10:43:27	2044 On 08/05/2025			Bond Future	1	85,600,000	Client	Buy
2025-02-11 10:43:27	2044 On 08/05/2025			Bond Future	1	51,600,000	Client	Buy
2025-02-11 10:43:27	2044 On 08/05/2025			Bond Future	1	700,000	Client	Buy
2025-02-11 10:43:27	2044 On 08/05/2025			Bond Future	1	85,600,000	Member	Sell
2025-02-11 10:43:27	2044 On 08/05/2025			Bond Future	1	19,100,000	Member	Sell
2025-02-11 10:43:27	2044 On 08/05/2025			Bond Future	1	700,000	Member	Sell
2025-02-11 10:44:25	2044 On 08/05/2025			Bond Future	1	4,300,000	Client	Buy
2025-02-11 10:44:25	2044 On 08/05/2025			Bond Future	1	4,400,000	Member	Sell
2025-02-11 10:44:25	2044 On 08/05/2025			Bond Future	1	181,600,000	Member	Sell
2025-02-11 10:44:25	2044 On 08/05/2025			Bond Future	1	194,100,000	Member	Sell
2025-02-11 10:44:25	2044 On 08/05/2025			Bond Future	1	53,800,000	Client	Buy
2025-02-11 10:44:25	2044 On 08/05/2025			Bond Future	1	4,300,000	Member	Buy
2025-02-11 10:44:25	2044 On 08/05/2025			Bond Future	1	15,100,000	Member	Buy
2025-02-11 10:44:25	2044 On 08/05/2025			Bond Future	1	53,800,000	Member	Buy
2025-02-11 10:44:25	2044 On 08/05/2025			Bond Future	1	194,100,000	Member	Buy
2025-02-11 10:44:25	2044 On 08/05/2025			Bond Future	1	56,400,000	Member	Buy
2025-02-11 10:44:25	2044 On 08/05/2025			Bond Future	1	181,600,000	Member	Buy
2025-02-11 10:44:25	2044 On 08/05/2025			Bond Future	1	53,800,000	Member	Sell
2025-02-11 10:44:25	2044 On 08/05/2025			Bond Future	1	194,100,000	Client	Buy
2025-02-11 10:44:25	2044 On 08/05/2025			Bond Future	1	56,400,000	Client	Buy
2025-02-11 10:44:25	2044 On 08/05/2025			Bond Future	1	4,400,000	Client	Buy
2025-02-11 10:44:25	2044 On 08/05/2025			Bond Future	1	15,100,000	Member	Sell
2025-02-11 10:44:25	2044 On 08/05/2025			Bond Future	1	15,100,000	Client	Buy
2025-02-11 10:44:25	2044 On 08/05/2025			Bond Future	1	181,600,000	Client	Buy
2025-02-11 10:44:25	2044 On 08/05/2025			Bond Future	1	4,300,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-02-11 10:44:25	2044 On 08/05/2025			Bond Future	1	56,400,000	Member	Sell
Total for 2044 Bond Future					43	2,735,200,000		
2025-02-11 12:17:54	2046 On 08/05/2025			Bond Future	1	3,600,000	Member	Buy
2025-02-11 12:40:10	2046 On 08/05/2025			Bond Future	1	3,600,000	Member	Sell
2025-02-11 12:41:10	2046 On 08/05/2025			Bond Future	1	3,600,000	Member	Buy
2025-02-11 12:41:10	2046 On 08/05/2025			Bond Future	1	3,600,000	Client	Sell
Total for 2046 Bond Future					4	14,400,000		
2025-02-11 12:17:54	2050 On 08/05/2025			Bond Future	1	3,600,000	Member	Buy
2025-02-11 12:21:58	2050 On 08/05/2025			Bond Future	1	3,600,000	Member	Sell
2025-02-11 12:26:20	2050 On 08/05/2025			Bond Future	1	3,600,000	Client	Sell
2025-02-11 12:26:20	2050 On 08/05/2025			Bond Future	1	3,600,000	Member	Buy
Total for 2050 Bond Future					4	14,400,000		
2025-02-11 08:51:26	R035 On 08/05/2025			Bond Future	1	606,400,000	Member	Buy
2025-02-11 08:57:39	R035 On 08/05/2025			Bond Future	1	4,200,000	Member	Sell
2025-02-11 10:45:25	R035 On 08/05/2025			Bond Future	1	900,000	Member	Sell
2025-02-11 10:45:25	R035 On 08/05/2025			Bond Future	1	95,900,000	Member	Sell
2025-02-11 10:45:25	R035 On 08/05/2025			Bond Future	1	700,000	Member	Sell
2025-02-11 10:45:25	R035 On 08/05/2025			Bond Future	1	35,000,000	Member	Sell
2025-02-11 10:45:25	R035 On 08/05/2025			Bond Future	1	35,000,000	Member	Buy
2025-02-11 10:45:25	R035 On 08/05/2025			Bond Future	1	95,900,000	Member	Buy
2025-02-11 10:45:25	R035 On 08/05/2025			Bond Future	1	11,700,000	Member	Sell
2025-02-11 10:45:25	R035 On 08/05/2025			Bond Future	1	47,700,000	Member	Sell
2025-02-11 10:45:25	R035 On 08/05/2025			Bond Future	1	47,700,000	Member	Buy
2025-02-11 10:45:25	R035 On 08/05/2025			Bond Future	1	95,900,000	Client	Sell
2025-02-11 10:45:25	R035 On 08/05/2025			Bond Future	1	900,000	Member	Buy
2025-02-11 10:45:25	R035 On 08/05/2025			Bond Future	1	700,000	Member	Buy
2025-02-11 10:45:25	R035 On 08/05/2025			Bond Future	1	47,700,000	Client	Sell
2025-02-11 10:45:25	R035 On 08/05/2025			Bond Future	1	35,000,000	Client	Sell
2025-02-11 10:45:25	R035 On 08/05/2025			Bond Future	1	11,700,000	Member	Buy
2025-02-11 10:45:25	R035 On 08/05/2025			Bond Future	1	900,000	Client	Sell
2025-02-11 10:45:25	R035 On 08/05/2025			Bond Future	1	11,700,000	Client	Sell
2025-02-11 10:45:25	R035 On 08/05/2025			Bond Future	1	700,000	Client	Sell
2025-02-11 10:46:21	R035 On 08/05/2025			Bond Future	1	16,900,000	Client	Sell
2025-02-11 10:46:21	R035 On 08/05/2025			Bond Future	1	161,000,000	Member	Buy
2025-02-11 10:46:21	R035 On 08/05/2025			Bond Future	1	2,900,000	Client	Sell
2025-02-11 10:46:21	R035 On 08/05/2025			Bond Future	1	161,000,000	Client	Sell
2025-02-11 10:46:21	R035 On 08/05/2025			Bond Future	1	2,900,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-02-11 10:46:21	R035 On 08/05/2025			Bond Future	1	16,900,000	Member	Buy
2025-02-11 10:46:21	R035 On 08/05/2025			Bond Future	1	2,900,000	Member	Sell
2025-02-11 10:46:21	R035 On 08/05/2025			Bond Future	1	16,900,000	Member	Sell
2025-02-11 10:46:21	R035 On 08/05/2025			Bond Future	1	161,000,000	Member	Sell
2025-02-11 10:46:22	R035 On 08/05/2025			Bond Future	1	30,000,000	Member	Sell
2025-02-11 10:46:22	R035 On 08/05/2025			Bond Future	1	3,900,000	Member	Sell
2025-02-11 10:46:22	R035 On 08/05/2025			Bond Future	1	182,900,000	Member	Sell
2025-02-11 10:46:22	R035 On 08/05/2025			Bond Future	1	2,300,000	Member	Sell
2025-02-11 10:46:22	R035 On 08/05/2025			Bond Future	1	4,200,000	Client	Sell
2025-02-11 10:46:22	R035 On 08/05/2025			Bond Future	1	8,700,000	Member	Sell
2025-02-11 10:46:22	R035 On 08/05/2025			Bond Future	1	1,700,000	Member	Sell
2025-02-11 10:46:22	R035 On 08/05/2025			Bond Future	1	2,300,000	Client	Sell
2025-02-11 10:46:22	R035 On 08/05/2025			Bond Future	1	182,900,000	Client	Sell
2025-02-11 10:46:22	R035 On 08/05/2025			Bond Future	1	8,700,000	Client	Sell
2025-02-11 10:46:22	R035 On 08/05/2025			Bond Future	1	30,000,000	Member	Buy
2025-02-11 10:46:22	R035 On 08/05/2025			Bond Future	1	1,700,000	Client	Sell
2025-02-11 10:46:22	R035 On 08/05/2025			Bond Future	1	4,200,000	Member	Buy
2025-02-11 10:46:22	R035 On 08/05/2025			Bond Future	1	8,700,000	Member	Buy
2025-02-11 10:46:22	R035 On 08/05/2025			Bond Future	1	2,300,000	Member	Buy
2025-02-11 10:46:22	R035 On 08/05/2025			Bond Future	1	3,900,000	Client	Sell
2025-02-11 10:46:22	R035 On 08/05/2025			Bond Future	1	30,000,000	Client	Sell
2025-02-11 10:46:22	R035 On 08/05/2025			Bond Future	1	3,900,000	Member	Buy
2025-02-11 10:46:22	R035 On 08/05/2025			Bond Future	1	1,700,000	Member	Buy
2025-02-11 10:46:22	R035 On 08/05/2025			Bond Future	1	182,900,000	Member	Buy
Total for R035 Bond Future					49	2,425,600,000		
2025-02-11 12:17:54	R202 On 08/05/2025			Bond Future	1	1,600,000	Member	Buy
2025-02-11 12:22:39	R202 On 08/05/2025			Bond Future	1	1,600,000	Member	Sell
2025-02-11 12:24:51	R202 On 08/05/2025			Bond Future	1	1,600,000	Client	Sell
2025-02-11 12:24:51	R202 On 08/05/2025			Bond Future	1	1,600,000	Member	Buy
Total for R202 Bond Future					4	6,400,000		
2025-02-11 09:40:33	R214 On 08/05/2025			Bond Future	1	8,600,000	Member	Sell
2025-02-11 11:05:16	R214 On 08/05/2025			Bond Future	1	8,600,000	Member	Buy
2025-02-11 11:10:52	R214 On 08/05/2025			Bond Future	1	8,600,000	Client	Buy
2025-02-11 11:10:52	R214 On 08/05/2025			Bond Future	1	8,600,000	Member	Sell
Total for R214 Bond Future					4	34,400,000		
Grand Total for all Instruments					198	7,297,600,000		