



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: 07/03/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-07 08:17:21	2030 On 08/05/2025			Bond Future	1	48,200,000	Member	Buy
2025-03-07 11:21:56	2030 On 08/05/2025			Bond Future	1	42,000,000	Member	Sell
2025-03-07 11:23:35	2030 On 08/05/2025			Bond Future	1	6,200,000	Member	Sell
2025-03-07 11:23:35	2030 On 08/05/2025			Bond Future	1	42,000,000	Member	Buy
2025-03-07 11:23:35	2030 On 08/05/2025			Bond Future	1	6,200,000	Member	Buy
2025-03-07 11:23:35	2030 On 08/05/2025			Bond Future	1	42,000,000	Client	Sell
2025-03-07 11:23:35	2030 On 08/05/2025			Bond Future	1	6,200,000	Client	Sell
2025-03-07 16:40:42	2030 On 08/05/2025			Bond Future	1	20,000,000	Member	Sell
2025-03-07 17:09:16	2030 On 08/05/2025			Bond Future	1	20,000,000	Client	Buy
Total for 2030 Bond Future					9	232,800,000		
2025-03-07 08:17:21	2032 On 08/05/2025			Bond Future	1	31,100,000	Member	Buy
2025-03-07 11:21:15	2032 On 08/05/2025			Bond Future	1	31,100,000	Client	Sell
Total for 2032 Bond Future					2	62,200,000		
2025-03-07 12:26:38	2040 On 08/05/2025			Bond Future	1	9,800,000	Member	Buy
2025-03-07 12:27:09	2040 On 08/05/2025			Bond Future	1	9,800,000	Member	Buy
2025-03-07 12:42:57	2040 On 08/05/2025			Bond Future	1	400,000	Member	Sell
2025-03-07 12:44:36	2040 On 08/05/2025			Bond Future	1	1,200,000	Member	Buy
2025-03-07 12:44:36	2040 On 08/05/2025			Bond Future	1	8,100,000	Member	Sell
2025-03-07 12:44:36	2040 On 08/05/2025			Bond Future	1	1,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-03-07 12:44:36	2040 On 08/05/2025			Bond Future	1	100,000	Member	Sell
2025-03-07 12:44:36	2040 On 08/05/2025			Bond Future	1	100,000	Member	Buy
2025-03-07 12:44:36	2040 On 08/05/2025			Bond Future	1	100,000	Client	Sell
2025-03-07 12:44:36	2040 On 08/05/2025			Bond Future	1	1,200,000	Client	Sell
2025-03-07 12:44:36	2040 On 08/05/2025			Bond Future	1	400,000	Client	Sell
2025-03-07 12:44:36	2040 On 08/05/2025			Bond Future	1	8,100,000	Client	Sell
2025-03-07 12:44:36	2040 On 08/05/2025			Bond Future	1	400,000	Member	Buy
2025-03-07 12:44:36	2040 On 08/05/2025			Bond Future	1	8,100,000	Member	Buy
2025-03-07 12:46:22	2040 On 08/05/2025			Bond Future	1	9,800,000	Member	Sell
2025-03-07 12:46:57	2040 On 08/05/2025			Bond Future	1	9,800,000	Client	Sell
2025-03-07 12:46:57	2040 On 08/05/2025			Bond Future	1	9,800,000	Member	Buy
Total for 2040 Bond Future					17	78,400,000		
2025-03-07 10:34:38	GOVI On 08/05/2025			GOVI	1	30,000	Member	Sell
2025-03-07 11:10:32	GOVI On 08/05/2025			GOVI	1	30,000	Client	Buy
Total for GOVI GOVI					2	60,000		
2025-03-07 13:06:19	R035 On 08/05/2025			Bond Future	1	50,000,000	Member	Buy
2025-03-07 13:33:27	R035 On 08/05/2025			Bond Future	1	50,000,000	Member	Sell
2025-03-07 13:35:49	R035 On 08/05/2025			Bond Future	1	50,000,000	Member	Buy
2025-03-07 13:35:49	R035 On 08/05/2025			Bond Future	1	50,000,000	Client	Sell
Total for R035 Bond Future					4	200,000,000		
2025-03-07 08:17:21	R186 On 08/05/2025			Bond Future	1	171,600,000	Member	Buy
2025-03-07 11:24:40	R186 On 08/05/2025			Bond Future	1	50,400,000	Member	Sell
2025-03-07 11:27:16	R186 On 08/05/2025			Bond Future	1	2,700,000	Member	Sell
2025-03-07 11:27:16	R186 On 08/05/2025			Bond Future	1	118,500,000	Member	Sell
2025-03-07 11:27:16	R186 On 08/05/2025			Bond Future	1	118,500,000	Client	Sell
2025-03-07 11:27:16	R186 On 08/05/2025			Bond Future	1	2,700,000	Member	Buy
2025-03-07 11:27:16	R186 On 08/05/2025			Bond Future	1	50,400,000	Member	Buy
2025-03-07 11:27:16	R186 On 08/05/2025			Bond Future	1	50,400,000	Client	Sell
2025-03-07 11:27:16	R186 On 08/05/2025			Bond Future	1	2,700,000	Client	Sell
2025-03-07 11:27:16	R186 On 08/05/2025			Bond Future	1	118,500,000	Member	Buy
Total for R186 Bond Future					10	686,400,000		
2025-03-07 16:36:47	R209 On 08/05/2025			Bond Future	1	22,800,000	Member	Buy
2025-03-07 16:56:05	R209 On 08/05/2025			Bond Future	1	22,800,000	Member	Sell
2025-03-07 16:56:37	R209 On 08/05/2025			Bond Future	1	22,800,000	Member	Buy
2025-03-07 16:56:37	R209 On 08/05/2025			Bond Future	1	22,800,000	Client	Sell
Total for R209 Bond Future					4	91,200,000		
2025-03-07 16:36:47	R213 On 08/05/2025			Bond Future	1	26,800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-07 17:06:30	R213 On 08/05/2025			Bond Future	1	26,800,000	Client	Sell
Total for R213 Bond Future					2	53,600,000		
2025-03-07 16:05:55	R214 On 08/05/2025			Bond Future	1	3,200,000	Member	Sell
2025-03-07 16:05:55	R214 On 08/05/2025			Bond Future	1	3,200,000	Member	Sell
2025-03-07 16:24:48	R214 On 08/05/2025			Bond Future	1	3,200,000	Member	Buy
2025-03-07 16:25:07	R214 On 08/05/2025			Bond Future	1	3,200,000	Member	Buy
2025-03-07 16:26:39	R214 On 08/05/2025			Bond Future	1	3,200,000	Member	Sell
2025-03-07 16:26:39	R214 On 08/05/2025			Bond Future	1	3,200,000	Client	Buy
Total for R214 Bond Future					6	19,200,000		
Grand Total for all Instruments					56	1,423,860,000		