



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: 13/03/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-13 16:50:12	2030 On 08/05/2025			Bond Future	1	70,700,000	Member	Buy
2025-03-13 17:53:16	2030 On 08/05/2025			Bond Future	1	61,900,000	Member	Sell
2025-03-13 17:54:56	2030 On 08/05/2025			Bond Future	1	100,000	Member	Sell
2025-03-13 17:54:56	2030 On 08/05/2025			Bond Future	1	4,400,000	Member	Sell
2025-03-13 17:54:56	2030 On 08/05/2025			Bond Future	1	4,300,000	Member	Sell
2025-03-13 17:54:56	2030 On 08/05/2025			Bond Future	1	4,400,000	Client	Sell
2025-03-13 17:54:56	2030 On 08/05/2025			Bond Future	1	100,000	Member	Buy
2025-03-13 17:54:56	2030 On 08/05/2025			Bond Future	1	100,000	Client	Sell
2025-03-13 17:54:56	2030 On 08/05/2025			Bond Future	1	4,400,000	Member	Buy
2025-03-13 17:54:56	2030 On 08/05/2025			Bond Future	1	4,300,000	Member	Buy
2025-03-13 17:54:56	2030 On 08/05/2025			Bond Future	1	4,300,000	Client	Sell
2025-03-13 17:54:57	2030 On 08/05/2025			Bond Future	1	61,900,000	Client	Sell
2025-03-13 17:54:57	2030 On 08/05/2025			Bond Future	1	61,900,000	Member	Buy
Total for 2030 Bond Future					13	282,800,000		
2025-03-13 07:40:31	2032 On 08/05/2025			Bond Future	1	102,800,000	Member	Buy
2025-03-13 11:05:28	2032 On 08/05/2025			Bond Future	1	102,800,000	Client	Sell
2025-03-13 13:59:53	2032 On 08/05/2025			Bond Future	1	900,000	Member	Buy
2025-03-13 14:04:10	2032 On 08/05/2025			Bond Future	1	900,000	Client	Sell
2025-03-13 16:50:12	2032 On 08/05/2025			Bond Future	1	9,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-13 17:57:51	2032 On 08/05/2025			Bond Future	1	3,000,000	Member	Sell
2025-03-13 17:58:25	2032 On 08/05/2025			Bond Future	1	1,300,000	Member	Sell
2025-03-13 17:58:25	2032 On 08/05/2025			Bond Future	1	4,900,000	Member	Sell
2025-03-13 17:58:25	2032 On 08/05/2025			Bond Future	1	1,300,000	Member	Buy
2025-03-13 17:58:25	2032 On 08/05/2025			Bond Future	1	1,300,000	Client	Sell
2025-03-13 17:58:25	2032 On 08/05/2025			Bond Future	1	3,000,000	Client	Sell
2025-03-13 17:58:25	2032 On 08/05/2025			Bond Future	1	4,900,000	Member	Buy
2025-03-13 17:58:25	2032 On 08/05/2025			Bond Future	1	3,000,000	Member	Buy
2025-03-13 17:58:25	2032 On 08/05/2025			Bond Future	1	4,900,000	Client	Sell
Total for 2032 Bond Future					14	244,200,000		
2025-03-13 07:40:31	2037 On 08/05/2025			Bond Future	1	135,000,000	Member	Buy
2025-03-13 11:03:36	2037 On 08/05/2025			Bond Future	1	135,000,000	Client	Sell
2025-03-13 13:55:39	2037 On 07/08/2025			Bond Future	1	9,100,000	Member	Sell
2025-03-13 13:56:39	2037 On 07/08/2025			Bond Future	1	9,100,000	Member	Buy
2025-03-13 14:15:57	2037 On 07/08/2025			Bond Future	1	9,100,000	Member	Sell
2025-03-13 14:15:57	2037 On 07/08/2025			Bond Future	1	9,100,000	Client	Buy
2025-03-13 16:50:12	2037 On 08/05/2025			Bond Future	1	4,300,000	Member	Buy
2025-03-13 17:56:53	2037 On 08/05/2025			Bond Future	1	2,300,000	Member	Sell
2025-03-13 17:57:21	2037 On 08/05/2025			Bond Future	1	2,000,000	Member	Sell
2025-03-13 17:57:21	2037 On 08/05/2025			Bond Future	1	2,000,000	Client	Sell
2025-03-13 17:57:21	2037 On 08/05/2025			Bond Future	1	2,000,000	Member	Buy
2025-03-13 17:57:21	2037 On 08/05/2025			Bond Future	1	2,300,000	Member	Buy
2025-03-13 17:57:21	2037 On 08/05/2025			Bond Future	1	2,300,000	Client	Sell
Total for 2037 Bond Future					13	323,600,000		
2025-03-13 13:11:54	2044 On 08/05/2025			Bond Future	1	800,000	Client	Sell
2025-03-13 13:11:54	2044 On 08/05/2025			Bond Future	1	200,000	Client	Buy
2025-03-13 13:11:54	2044 On 08/05/2025			Bond Future	1	3,000,000	Client	Sell
2025-03-13 13:11:54	2044 On 08/05/2025			Bond Future	1	800,000	Client	Buy
2025-03-13 13:11:54	2044 On 08/05/2025			Bond Future	1	1,000,000	Client	Sell
2025-03-13 13:11:54	2044 On 08/05/2025			Bond Future	1	200,000	Client	Sell
2025-03-13 13:11:54	2044 On 08/05/2025			Bond Future	1	3,000,000	Client	Buy
2025-03-13 13:11:54	2044 On 08/05/2025			Bond Future	1	1,000,000	Client	Buy
2025-03-13 13:22:27	2044 On 08/05/2025			Bond Future	1	5,000,000	Client	Buy
2025-03-13 13:22:27	2044 On 08/05/2025			Bond Future	1	3,000,000	Member	Sell
2025-03-13 13:28:16	2044 On 08/05/2025			Bond Future	1	1,000,000	Member	Sell
2025-03-13 13:28:16	2044 On 08/05/2025			Bond Future	1	800,000	Member	Buy
2025-03-13 13:28:16	2044 On 08/05/2025			Bond Future	1	200,000	Member	Sell
2025-03-13 13:28:16	2044 On 08/05/2025			Bond Future	1	800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-03-13 13:28:16	2044 On 08/05/2025			Bond Future	1	1,000,000	Client	Sell
2025-03-13 13:28:16	2044 On 08/05/2025			Bond Future	1	200,000	Member	Buy
2025-03-13 13:28:16	2044 On 08/05/2025			Bond Future	1	3,000,000	Client	Sell
2025-03-13 13:28:16	2044 On 08/05/2025			Bond Future	1	800,000	Client	Sell
2025-03-13 13:28:16	2044 On 08/05/2025			Bond Future	1	200,000	Client	Sell
2025-03-13 13:28:16	2044 On 08/05/2025			Bond Future	1	3,000,000	Member	Buy
2025-03-13 13:28:16	2044 On 08/05/2025			Bond Future	1	1,000,000	Member	Buy
2025-03-13 16:53:20	2044 On 08/05/2025			Bond Future	1	600,000	Member	Buy
2025-03-13 17:53:14	2044 On 08/05/2025			Bond Future	1	600,000	Client	Sell
Total for 2044 Bond Future					23	31,200,000		
2025-03-13 07:36:19	R035 On 08/05/2025			Bond Future	1	126,000,000	Member	Buy
2025-03-13 11:04:42	R035 On 08/05/2025			Bond Future	1	126,000,000	Client	Sell
2025-03-13 16:50:12	R035 On 08/05/2025			Bond Future	1	43,100,000	Member	Buy
2025-03-13 17:50:25	R035 On 08/05/2025			Bond Future	1	41,200,000	Member	Sell
2025-03-13 17:51:06	R035 On 08/05/2025			Bond Future	1	400,000	Member	Sell
2025-03-13 17:51:06	R035 On 08/05/2025			Bond Future	1	1,500,000	Member	Sell
2025-03-13 17:51:06	R035 On 08/05/2025			Bond Future	1	1,500,000	Member	Buy
2025-03-13 17:51:06	R035 On 08/05/2025			Bond Future	1	400,000	Client	Sell
2025-03-13 17:51:06	R035 On 08/05/2025			Bond Future	1	400,000	Member	Buy
2025-03-13 17:51:06	R035 On 08/05/2025			Bond Future	1	1,500,000	Client	Sell
2025-03-13 17:51:06	R035 On 08/05/2025			Bond Future	1	41,200,000	Member	Buy
2025-03-13 17:51:06	R035 On 08/05/2025			Bond Future	1	41,200,000	Client	Sell
Total for R035 Bond Future					12	424,400,000		
2025-03-13 16:50:12	R186 On 08/05/2025			Bond Future	1	20,800,000	Member	Buy
2025-03-13 17:53:23	R186 On 08/05/2025			Bond Future	1	6,000,000	Member	Sell
2025-03-13 17:53:49	R186 On 08/05/2025			Bond Future	1	700,000	Member	Sell
2025-03-13 17:53:49	R186 On 08/05/2025			Bond Future	1	700,000	Member	Buy
2025-03-13 17:53:49	R186 On 08/05/2025			Bond Future	1	700,000	Client	Sell
2025-03-13 17:53:50	R186 On 08/05/2025			Bond Future	1	14,100,000	Client	Sell
2025-03-13 17:53:50	R186 On 08/05/2025			Bond Future	1	14,100,000	Member	Sell
2025-03-13 17:53:50	R186 On 08/05/2025			Bond Future	1	14,100,000	Member	Buy
2025-03-13 17:53:50	R186 On 08/05/2025			Bond Future	1	6,000,000	Client	Sell
2025-03-13 17:53:50	R186 On 08/05/2025			Bond Future	1	6,000,000	Member	Buy
Total for R186 Bond Future					10	83,200,000		
2025-03-13 16:11:41	R209 On 08/05/2025			Bond Future	1	7,800,000	Member	Sell
2025-03-13 16:25:17	R209 On 08/05/2025			Bond Future	1	1,700,000	Member	Buy
2025-03-13 16:26:51	R209 On 08/05/2025			Bond Future	1	4,000,000	Member	Buy
2025-03-13 16:26:51	R209 On 08/05/2025			Bond Future	1	2,100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-13 16:26:51	R209 On 08/05/2025			Bond Future	1	4,000,000	Member	Sell
2025-03-13 16:26:51	R209 On 08/05/2025			Bond Future	1	2,100,000	Client	Buy
2025-03-13 16:26:51	R209 On 08/05/2025			Bond Future	1	2,100,000	Member	Sell
2025-03-13 16:26:51	R209 On 08/05/2025			Bond Future	1	1,700,000	Member	Sell
2025-03-13 16:26:51	R209 On 08/05/2025			Bond Future	1	4,000,000	Client	Buy
2025-03-13 16:26:51	R209 On 08/05/2025			Bond Future	1	1,700,000	Client	Buy
Total for R209 Bond Future					10	31,200,000		
2025-03-13 12:23:19	R213 On 08/05/2025			Bond Future	1	6,000,000	Member	Sell
2025-03-13 12:23:19	R213 On 08/05/2025			Bond Future	1	6,000,000	Member	Buy
Total for R213 Bond Future					2	12,000,000		
2025-03-13 16:50:12	R214 On 08/05/2025			Bond Future	1	100,000	Member	Sell
2025-03-13 16:50:12	R214 On 08/05/2025			Bond Future	1	400,000	Member	Buy
2025-03-13 17:54:47	R214 On 08/05/2025			Bond Future	1	100,000	Client	Buy
2025-03-13 17:55:45	R214 On 08/05/2025			Bond Future	1	400,000	Client	Sell
Total for R214 Bond Future					4	1,000,000		
2025-03-13 16:53:20	R248 On 08/05/2025			Bond Future	1	2,100,000	Member	Buy
2025-03-13 17:53:56	R248 On 08/05/2025			Bond Future	1	2,100,000	Client	Sell
Total for R248 Bond Future					2	4,200,000		
Grand Total for all Instruments					103	1,437,800,000		