



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: 14/03/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-14 10:25:43	2030 On 08/05/2025			Bond Future	1	60,000,000	Member	Sell
2025-03-14 10:26:05	2030 On 08/05/2025			Bond Future	1	60,000,000	Member	Buy
2025-03-14 10:54:48	2030 On 08/05/2025			Bond Future	1	54,900,000	Member	Sell
2025-03-14 11:29:05	2030 On 08/05/2025			Bond Future	1	44,500,000	Member	Buy
2025-03-14 11:30:21	2030 On 08/05/2025			Bond Future	1	4,200,000	Member	Buy
2025-03-14 11:30:21	2030 On 08/05/2025			Bond Future	1	1,300,000	Member	Buy
2025-03-14 11:30:21	2030 On 08/05/2025			Bond Future	1	4,900,000	Member	Buy
2025-03-14 11:30:21	2030 On 08/05/2025			Bond Future	1	4,200,000	Member	Sell
2025-03-14 11:30:21	2030 On 08/05/2025			Bond Future	1	4,200,000	Client	Buy
2025-03-14 11:30:21	2030 On 08/05/2025			Bond Future	1	4,900,000	Member	Sell
2025-03-14 11:30:21	2030 On 08/05/2025			Bond Future	1	44,500,000	Client	Buy
2025-03-14 11:30:21	2030 On 08/05/2025			Bond Future	1	1,300,000	Member	Sell
2025-03-14 11:30:21	2030 On 08/05/2025			Bond Future	1	44,500,000	Member	Sell
2025-03-14 11:30:21	2030 On 08/05/2025			Bond Future	1	4,900,000	Client	Buy
2025-03-14 11:30:21	2030 On 08/05/2025			Bond Future	1	1,300,000	Client	Buy
Total for 2030 Bond Future					15	339,600,000		
2025-03-14 11:05:43	2040 On 08/05/2025			Bond Future	1	16,000,000	Member	Buy
2025-03-14 11:10:06	2040 On 08/05/2025			Bond Future	1	2,500,000	Member	Sell
2025-03-14 11:10:54	2040 On 08/05/2025			Bond Future	1	200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-03-14 11:10:54	2040 On 08/05/2025			Bond Future	1	900,000	Member	Sell
2025-03-14 11:10:54	2040 On 08/05/2025			Bond Future	1	10,200,000	Member	Sell
2025-03-14 11:10:54	2040 On 08/05/2025			Bond Future	1	2,200,000	Member	Sell
2025-03-14 11:10:54	2040 On 08/05/2025			Bond Future	1	900,000	Client	Sell
2025-03-14 11:10:54	2040 On 08/05/2025			Bond Future	1	2,500,000	Member	Buy
2025-03-14 11:10:54	2040 On 08/05/2025			Bond Future	1	2,500,000	Client	Sell
2025-03-14 11:10:54	2040 On 08/05/2025			Bond Future	1	10,200,000	Client	Sell
2025-03-14 11:10:54	2040 On 08/05/2025			Bond Future	1	900,000	Member	Buy
2025-03-14 11:10:54	2040 On 08/05/2025			Bond Future	1	200,000	Member	Buy
2025-03-14 11:10:54	2040 On 08/05/2025			Bond Future	1	200,000	Client	Sell
2025-03-14 11:10:54	2040 On 08/05/2025			Bond Future	1	10,200,000	Member	Buy
2025-03-14 11:10:54	2040 On 08/05/2025			Bond Future	1	2,200,000	Member	Buy
2025-03-14 11:10:54	2040 On 08/05/2025			Bond Future	1	2,200,000	Client	Sell
Total for 2040 Bond Future					16	64,000,000		
2025-03-14 09:09:29	2044 On 08/05/2025			Bond Future	1	50,000,000	Member	Buy
2025-03-14 10:43:47	2044 On 08/05/2025			Bond Future	1	50,000,000	Client	Sell
Total for 2044 Bond Future					2	100,000,000		
2025-03-14 15:25:14	GOVI On 08/05/2025			GOVI	1	50,000	Member	Buy
2025-03-14 15:25:14	GOVI On 08/05/2025			GOVI	1	50,000	Member	Sell
2025-03-14 15:43:54	GOVI On 08/05/2025			GOVI	1	50,000	Member	Buy
2025-03-14 15:43:54	GOVI On 08/05/2025			GOVI	1	50,000	Member	Sell
2025-03-14 15:45:33	GOVI On 08/05/2025			GOVI	1	50,000	Member	Buy
2025-03-14 15:45:33	GOVI On 08/05/2025			GOVI	1	50,000	Client	Sell
2025-03-14 16:56:27	GOVI On 08/05/2025			GOVI	1	90,000	Member	Buy
2025-03-14 16:56:27	GOVI On 08/05/2025			GOVI	1	90,000	Member	Sell
2025-03-14 17:04:54	GOVI On 08/05/2025			GOVI	1	90,000	Member	Sell
2025-03-14 17:04:54	GOVI On 08/05/2025			GOVI	1	90,000	Member	Buy
2025-03-14 17:08:42	GOVI On 08/05/2025			GOVI	1	90,000	Member	Buy
2025-03-14 17:08:42	GOVI On 08/05/2025			GOVI	1	90,000	Client	Sell
Total for GOVI GOVI					12	840,000		
2025-03-14 10:54:48	R038 On 08/05/2025			Bond Future	1	36,300,000	Member	Sell
2025-03-14 11:36:45	R038 On 08/05/2025			Bond Future	1	36,300,000	Client	Buy
Total for R038 Bond Future					2	72,600,000		
2025-03-14 10:54:48	R186 On 08/05/2025			Bond Future	1	13,900,000	Member	Sell
2025-03-14 11:25:28	R186 On 08/05/2025			Bond Future	1	4,000,000	Member	Buy
2025-03-14 11:26:48	R186 On 08/05/2025			Bond Future	1	1,700,000	Member	Buy
2025-03-14 11:26:48	R186 On 08/05/2025			Bond Future	1	400,000	Member	Buy
2025-03-14 11:26:48	R186 On 08/05/2025			Bond Future	1	2,300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-03-14 11:26:48	R186 On 08/05/2025			Bond Future	1	2,300,000	Client	Buy
2025-03-14 11:26:48	R186 On 08/05/2025			Bond Future	1	1,000,000	Member	Buy
2025-03-14 11:26:48	R186 On 08/05/2025			Bond Future	1	4,500,000	Member	Buy
2025-03-14 11:26:48	R186 On 08/05/2025			Bond Future	1	1,000,000	Member	Sell
2025-03-14 11:26:48	R186 On 08/05/2025			Bond Future	1	1,700,000	Member	Sell
2025-03-14 11:26:48	R186 On 08/05/2025			Bond Future	1	2,300,000	Member	Sell
2025-03-14 11:26:48	R186 On 08/05/2025			Bond Future	1	400,000	Client	Buy
2025-03-14 11:26:48	R186 On 08/05/2025			Bond Future	1	4,000,000	Member	Sell
2025-03-14 11:26:48	R186 On 08/05/2025			Bond Future	1	4,500,000	Client	Buy
2025-03-14 11:26:48	R186 On 08/05/2025			Bond Future	1	1,000,000	Client	Buy
2025-03-14 11:26:48	R186 On 08/05/2025			Bond Future	1	4,500,000	Member	Sell
2025-03-14 11:26:48	R186 On 08/05/2025			Bond Future	1	1,700,000	Client	Buy
2025-03-14 11:26:48	R186 On 08/05/2025			Bond Future	1	400,000	Member	Sell
2025-03-14 11:26:48	R186 On 08/05/2025			Bond Future	1	4,000,000	Client	Buy
Total for R186 Bond Future					19	55,600,000		
2025-03-14 10:54:48	R209 On 08/05/2025			Bond Future	1	458,800,000	Member	Sell
2025-03-14 11:35:38	R209 On 08/05/2025			Bond Future	1	237,600,000	Member	Buy
2025-03-14 11:36:36	R209 On 08/05/2025			Bond Future	1	5,000,000	Member	Buy
2025-03-14 11:36:36	R209 On 08/05/2025			Bond Future	1	8,600,000	Member	Buy
2025-03-14 11:36:36	R209 On 08/05/2025			Bond Future	1	150,000,000	Member	Buy
2025-03-14 11:36:36	R209 On 08/05/2025			Bond Future	1	5,000,000	Client	Buy
2025-03-14 11:36:36	R209 On 08/05/2025			Bond Future	1	8,600,000	Member	Sell
2025-03-14 11:36:36	R209 On 08/05/2025			Bond Future	1	5,000,000	Member	Sell
2025-03-14 11:36:36	R209 On 08/05/2025			Bond Future	1	8,600,000	Client	Buy
2025-03-14 11:36:36	R209 On 08/05/2025			Bond Future	1	150,000,000	Member	Sell
2025-03-14 11:36:36	R209 On 08/05/2025			Bond Future	1	150,000,000	Client	Buy
2025-03-14 11:36:37	R209 On 08/05/2025			Bond Future	1	42,600,000	Client	Buy
2025-03-14 11:36:37	R209 On 08/05/2025			Bond Future	1	15,000,000	Member	Sell
2025-03-14 11:36:37	R209 On 08/05/2025			Bond Future	1	15,000,000	Client	Buy
2025-03-14 11:36:37	R209 On 08/05/2025			Bond Future	1	237,600,000	Member	Sell
2025-03-14 11:36:37	R209 On 08/05/2025			Bond Future	1	42,600,000	Member	Sell
2025-03-14 11:36:37	R209 On 08/05/2025			Bond Future	1	15,000,000	Member	Buy
2025-03-14 11:36:37	R209 On 08/05/2025			Bond Future	1	42,600,000	Member	Buy
2025-03-14 11:36:37	R209 On 08/05/2025			Bond Future	1	237,600,000	Client	Buy
Total for R209 Bond Future					19	1,835,200,000		
2025-03-14 10:11:39	R213 On 08/05/2025			Bond Future	1	1,700,000	Member	Buy
2025-03-14 10:39:50	R213 On 08/05/2025			Bond Future	1	1,300,000	Member	Sell
2025-03-14 10:40:18	R213 On 08/05/2025			Bond Future	1	400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-14 10:40:18	R213 On 08/05/2025			Bond Future	1	1,300,000	Client	Sell
2025-03-14 10:40:18	R213 On 08/05/2025			Bond Future	1	400,000	Member	Buy
2025-03-14 10:40:18	R213 On 08/05/2025			Bond Future	1	1,300,000	Member	Buy
2025-03-14 10:40:18	R213 On 08/05/2025			Bond Future	1	400,000	Client	Sell
2025-03-14 10:54:48	R213 On 08/05/2025			Bond Future	1	281,100,000	Member	Sell
2025-03-14 11:39:36	R213 On 08/05/2025			Bond Future	1	144,500,000	Member	Buy
2025-03-14 11:41:08	R213 On 08/05/2025			Bond Future	1	7,200,000	Member	Buy
2025-03-14 11:41:08	R213 On 08/05/2025			Bond Future	1	25,900,000	Member	Buy
2025-03-14 11:41:08	R213 On 08/05/2025			Bond Future	1	144,500,000	Client	Buy
2025-03-14 11:41:08	R213 On 08/05/2025			Bond Future	1	8,000,000	Member	Buy
2025-03-14 11:41:08	R213 On 08/05/2025			Bond Future	1	95,500,000	Member	Buy
2025-03-14 11:41:08	R213 On 08/05/2025			Bond Future	1	7,200,000	Client	Buy
2025-03-14 11:41:08	R213 On 08/05/2025			Bond Future	1	144,500,000	Member	Sell
2025-03-14 11:41:08	R213 On 08/05/2025			Bond Future	1	25,900,000	Member	Sell
2025-03-14 11:41:08	R213 On 08/05/2025			Bond Future	1	7,200,000	Member	Sell
2025-03-14 11:41:08	R213 On 08/05/2025			Bond Future	1	95,500,000	Client	Buy
2025-03-14 11:41:08	R213 On 08/05/2025			Bond Future	1	8,000,000	Client	Buy
2025-03-14 11:41:08	R213 On 08/05/2025			Bond Future	1	25,900,000	Client	Buy
2025-03-14 11:41:08	R213 On 08/05/2025			Bond Future	1	8,000,000	Member	Sell
2025-03-14 11:41:08	R213 On 08/05/2025			Bond Future	1	95,500,000	Member	Sell
Total for R213 Bond Future					23	1,131,200,000		
Grand Total for all Instruments					108	3,599,040,000		