



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: 26/03/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-26 15:13:30	2029 On 08/05/2025			Bond Future	1	600,000	Client	Sell
2025-03-26 15:13:30	2029 On 08/05/2025			Bond Future	1	600,000	Client	Buy
Total for 2029 Bond Future					2	1,200,000		
2025-03-26 10:32:04	2030 On 08/05/2025			Bond Future	1	160,100,000	Member	Sell
2025-03-26 10:58:48	2030 On 08/05/2025			Bond Future	1	160,100,000	Member	Buy
2025-03-26 10:59:47	2030 On 08/05/2025			Bond Future	1	160,100,000	Member	Sell
2025-03-26 10:59:47	2030 On 08/05/2025			Bond Future	1	160,100,000	Client	Buy
Total for 2030 Bond Future					4	640,400,000		
2025-03-26 14:58:37	2040 On 06/11/2025			Bond Future	1	29,200,000	Member	Buy
2025-03-26 14:58:37	2040 On 06/11/2025			Bond Future	1	29,200,000	Member	Sell
2025-03-26 15:24:48	2040 On 06/11/2025			Bond Future	1	29,200,000	Member	Sell
2025-03-26 15:24:48	2040 On 06/11/2025			Bond Future	1	29,200,000	Member	Buy
2025-03-26 15:30:31	2040 On 06/11/2025			Bond Future	1	29,200,000	Client	Sell
2025-03-26 15:30:31	2040 On 06/11/2025			Bond Future	1	29,200,000	Member	Buy
2025-03-26 15:40:16	2040 On 07/08/2025	12.00	Put	Bond Future	1	40,000,000	Member	Buy
2025-03-26 15:40:16	2040 On 07/08/2025	10.80	Call	Bond Future	1	40,000,000	Member	Buy
2025-03-26 15:40:16	2040 On 07/08/2025	11.40	Call	Bond Future	1	40,000,000	Member	Sell
2025-03-26 17:21:44	2040 On 07/08/2025	12.00	Put	Bond Future	1	200,000	Member	Sell
2025-03-26 17:22:33	2040 On 07/08/2025	10.80	Call	Bond Future	1	200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-03-26 17:22:53	2040 On 07/08/2025	11.40	Call	Bond Future	1	200,000	Member	Buy
2025-03-26 17:24:59	2040 On 07/08/2025	10.80	Call	Bond Future	1	3,300,000	Member	Sell
2025-03-26 17:24:59	2040 On 07/08/2025	10.80	Call	Bond Future	1	20,200,000	Member	Sell
2025-03-26 17:24:59	2040 On 07/08/2025	10.80	Call	Bond Future	1	9,800,000	Member	Sell
2025-03-26 17:24:59	2040 On 07/08/2025	10.80	Call	Bond Future	1	3,000,000	Member	Sell
2025-03-26 17:24:59	2040 On 07/08/2025	10.80	Call	Bond Future	1	20,200,000	Member	Buy
2025-03-26 17:24:59	2040 On 07/08/2025	10.80	Call	Bond Future	1	20,200,000	Client	Sell
2025-03-26 17:24:59	2040 On 07/08/2025	10.80	Call	Bond Future	1	9,800,000	Member	Buy
2025-03-26 17:24:59	2040 On 07/08/2025	10.80	Call	Bond Future	1	9,800,000	Client	Sell
2025-03-26 17:24:59	2040 On 07/08/2025	10.80	Call	Bond Future	1	3,300,000	Member	Buy
2025-03-26 17:24:59	2040 On 07/08/2025	10.80	Call	Bond Future	1	3,300,000	Client	Sell
2025-03-26 17:24:59	2040 On 07/08/2025	10.80	Call	Bond Future	1	3,000,000	Member	Buy
2025-03-26 17:24:59	2040 On 07/08/2025	10.80	Call	Bond Future	1	3,000,000	Client	Sell
2025-03-26 17:25:00	2040 On 07/08/2025	10.80	Call	Bond Future	1	2,200,000	Member	Buy
2025-03-26 17:25:00	2040 On 07/08/2025	10.80	Call	Bond Future	1	2,200,000	Client	Sell
2025-03-26 17:25:00	2040 On 07/08/2025	10.80	Call	Bond Future	1	1,300,000	Member	Buy
2025-03-26 17:25:00	2040 On 07/08/2025	10.80	Call	Bond Future	1	1,300,000	Client	Sell
2025-03-26 17:25:00	2040 On 07/08/2025	10.80	Call	Bond Future	1	200,000	Member	Buy
2025-03-26 17:25:00	2040 On 07/08/2025	10.80	Call	Bond Future	1	200,000	Client	Sell
2025-03-26 17:25:00	2040 On 07/08/2025	10.80	Call	Bond Future	1	2,200,000	Member	Sell
2025-03-26 17:25:00	2040 On 07/08/2025	10.80	Call	Bond Future	1	1,300,000	Member	Sell
2025-03-26 17:25:15	2040 On 07/08/2025	11.40	Call	Bond Future	1	3,300,000	Member	Buy
2025-03-26 17:25:15	2040 On 07/08/2025	11.40	Call	Bond Future	1	3,000,000	Member	Buy
2025-03-26 17:25:15	2040 On 07/08/2025	11.40	Call	Bond Future	1	9,800,000	Member	Buy
2025-03-26 17:25:15	2040 On 07/08/2025	11.40	Call	Bond Future	1	20,200,000	Member	Buy
2025-03-26 17:25:15	2040 On 07/08/2025	11.40	Call	Bond Future	1	20,200,000	Member	Sell
2025-03-26 17:25:15	2040 On 07/08/2025	11.40	Call	Bond Future	1	20,200,000	Client	Buy
2025-03-26 17:25:15	2040 On 07/08/2025	11.40	Call	Bond Future	1	9,800,000	Member	Sell
2025-03-26 17:25:15	2040 On 07/08/2025	11.40	Call	Bond Future	1	9,800,000	Client	Buy
2025-03-26 17:25:15	2040 On 07/08/2025	11.40	Call	Bond Future	1	3,300,000	Member	Sell
2025-03-26 17:25:15	2040 On 07/08/2025	11.40	Call	Bond Future	1	3,300,000	Client	Buy
2025-03-26 17:25:15	2040 On 07/08/2025	11.40	Call	Bond Future	1	3,000,000	Member	Sell
2025-03-26 17:25:15	2040 On 07/08/2025	11.40	Call	Bond Future	1	3,000,000	Client	Buy
2025-03-26 17:25:16	2040 On 07/08/2025	11.40	Call	Bond Future	1	2,200,000	Member	Sell
2025-03-26 17:25:16	2040 On 07/08/2025	11.40	Call	Bond Future	1	2,200,000	Client	Buy
2025-03-26 17:25:16	2040 On 07/08/2025	11.40	Call	Bond Future	1	1,300,000	Member	Sell
2025-03-26 17:25:16	2040 On 07/08/2025	11.40	Call	Bond Future	1	1,300,000	Client	Buy
2025-03-26 17:25:16	2040 On 07/08/2025	11.40	Call	Bond Future	1	200,000	Member	Sell
2025-03-26 17:25:16	2040 On 07/08/2025	11.40	Call	Bond Future	1	200,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-26 17:25:16	2040 On 07/08/2025	11.40	Call	Bond Future	1	2,200,000	Member	Buy
2025-03-26 17:25:16	2040 On 07/08/2025	11.40	Call	Bond Future	1	1,300,000	Member	Buy
2025-03-26 17:25:43	2040 On 07/08/2025	12.00	Put	Bond Future	1	2,200,000	Member	Sell
2025-03-26 17:25:43	2040 On 07/08/2025	12.00	Put	Bond Future	1	1,300,000	Member	Sell
2025-03-26 17:25:43	2040 On 07/08/2025	12.00	Put	Bond Future	1	9,800,000	Member	Sell
2025-03-26 17:25:43	2040 On 07/08/2025	12.00	Put	Bond Future	1	3,300,000	Member	Sell
2025-03-26 17:25:43	2040 On 07/08/2025	12.00	Put	Bond Future	1	20,200,000	Member	Sell
2025-03-26 17:25:43	2040 On 07/08/2025	12.00	Put	Bond Future	1	3,000,000	Member	Sell
2025-03-26 17:25:43	2040 On 07/08/2025	12.00	Put	Bond Future	1	20,200,000	Member	Buy
2025-03-26 17:25:43	2040 On 07/08/2025	12.00	Put	Bond Future	1	20,200,000	Client	Sell
2025-03-26 17:25:43	2040 On 07/08/2025	12.00	Put	Bond Future	1	9,800,000	Member	Buy
2025-03-26 17:25:43	2040 On 07/08/2025	12.00	Put	Bond Future	1	9,800,000	Client	Sell
2025-03-26 17:25:43	2040 On 07/08/2025	12.00	Put	Bond Future	1	3,300,000	Member	Buy
2025-03-26 17:25:43	2040 On 07/08/2025	12.00	Put	Bond Future	1	3,300,000	Client	Sell
2025-03-26 17:25:43	2040 On 07/08/2025	12.00	Put	Bond Future	1	3,000,000	Member	Buy
2025-03-26 17:25:43	2040 On 07/08/2025	12.00	Put	Bond Future	1	3,000,000	Client	Sell
2025-03-26 17:25:43	2040 On 07/08/2025	12.00	Put	Bond Future	1	2,200,000	Member	Buy
2025-03-26 17:25:43	2040 On 07/08/2025	12.00	Put	Bond Future	1	2,200,000	Client	Sell
2025-03-26 17:25:43	2040 On 07/08/2025	12.00	Put	Bond Future	1	1,300,000	Member	Buy
2025-03-26 17:25:43	2040 On 07/08/2025	12.00	Put	Bond Future	1	1,300,000	Client	Sell
2025-03-26 17:25:44	2040 On 07/08/2025	12.00	Put	Bond Future	1	200,000	Member	Buy
2025-03-26 17:25:44	2040 On 07/08/2025	12.00	Put	Bond Future	1	200,000	Client	Sell
Total for 2040 Bond Future					72	655,200,000		
2025-03-26 10:32:04	R186 On 08/05/2025			Bond Future	1	1,800,000	Member	Sell
2025-03-26 10:53:29	R186 On 08/05/2025			Bond Future	1	1,800,000	Member	Buy
2025-03-26 10:53:56	R186 On 08/05/2025			Bond Future	1	1,800,000	Member	Sell
2025-03-26 10:53:56	R186 On 08/05/2025			Bond Future	1	1,800,000	Client	Buy
Total for R186 Bond Future					4	7,200,000		
2025-03-26 10:32:04	R209 On 08/05/2025			Bond Future	1	6,700,000	Member	Sell
2025-03-26 10:45:15	R209 On 08/05/2025			Bond Future	1	6,700,000	Member	Buy
2025-03-26 10:46:23	R209 On 08/05/2025			Bond Future	1	6,700,000	Member	Sell
2025-03-26 10:46:23	R209 On 08/05/2025			Bond Future	1	6,700,000	Client	Buy
Total for R209 Bond Future					4	26,800,000		
2025-03-26 10:32:04	R214 On 08/05/2025			Bond Future	1	262,300,000	Member	Sell
2025-03-26 10:48:20	R214 On 08/05/2025			Bond Future	1	223,100,000	Member	Buy
2025-03-26 10:51:03	R214 On 08/05/2025			Bond Future	1	38,100,000	Client	Buy
2025-03-26 10:51:03	R214 On 08/05/2025			Bond Future	1	1,100,000	Member	Sell
2025-03-26 10:51:03	R214 On 08/05/2025			Bond Future	1	38,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-26 10:51:03	R214 On 08/05/2025			Bond Future	1	223,100,000	Client	Buy
2025-03-26 10:51:03	R214 On 08/05/2025			Bond Future	1	1,100,000	Client	Buy
2025-03-26 10:51:03	R214 On 08/05/2025			Bond Future	1	1,100,000	Member	Buy
2025-03-26 10:51:03	R214 On 08/05/2025			Bond Future	1	38,100,000	Member	Buy
2025-03-26 10:51:03	R214 On 08/05/2025			Bond Future	1	223,100,000	Member	Sell
2025-03-26 15:08:25	R214 On 08/05/2025			Bond Future	1	1,400,000	Member	Sell
2025-03-26 15:08:25	R214 On 08/05/2025			Bond Future	1	1,600,000	Member	Buy
2025-03-26 15:29:40	R214 On 08/05/2025			Bond Future	1	200,000	Client	Sell
2025-03-26 15:29:40	R214 On 08/05/2025			Bond Future	1	200,000	Member	Sell
2025-03-26 15:29:40	R214 On 08/05/2025			Bond Future	1	1,400,000	Client	Sell
2025-03-26 15:29:40	R214 On 08/05/2025			Bond Future	1	200,000	Member	Buy
2025-03-26 15:29:40	R214 On 08/05/2025			Bond Future	1	1,400,000	Member	Buy
Total for R214 Bond Future					17	1,055,600,000		
2025-03-26 10:32:04	R248 On 08/05/2025			Bond Future	1	227,900,000	Member	Sell
2025-03-26 10:49:48	R248 On 08/05/2025			Bond Future	1	184,900,000	Member	Buy
2025-03-26 10:51:39	R248 On 08/05/2025			Bond Future	1	43,000,000	Member	Buy
2025-03-26 10:51:39	R248 On 08/05/2025			Bond Future	1	184,900,000	Member	Sell
2025-03-26 10:51:39	R248 On 08/05/2025			Bond Future	1	184,900,000	Client	Buy
2025-03-26 10:51:39	R248 On 08/05/2025			Bond Future	1	43,000,000	Client	Buy
2025-03-26 10:51:39	R248 On 08/05/2025			Bond Future	1	43,000,000	Member	Sell
Total for R248 Bond Future					7	911,600,000		
Grand Total for all Instruments					110	3,298,000,000		