



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: 01/04/2025

| Matched Time               | Contract Details   | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|----------------------------|--------------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 2025-04-01 16:45:09        | 2032 On 08/05/2025 |        |              | Bond Future | 1               | 200,000,000 | Member        | Buy          |
| 2025-04-01 16:45:38        | 2032 On 08/05/2025 |        |              | Bond Future | 1               | 200,000,000 | Member        | Sell         |
| Total for 2032 Bond Future |                    |        |              |             | 2               | 400,000,000 |               |              |
| 2025-04-01 13:02:22        | 2040 On 08/05/2025 |        |              | Bond Future | 1               | 15,700,000  | Member        | Sell         |
| 2025-04-01 13:02:22        | 2040 On 08/05/2025 |        |              | Bond Future | 1               | 15,700,000  | Member        | Buy          |
| 2025-04-01 13:07:14        | 2040 On 08/05/2025 |        |              | Bond Future | 1               | 4,200,000   | Member        | Buy          |
| 2025-04-01 13:07:14        | 2040 On 08/05/2025 |        |              | Bond Future | 1               | 15,700,000  | Member        | Sell         |
| 2025-04-01 13:30:24        | 2040 On 08/05/2025 |        |              | Bond Future | 1               | 3,100,000   | Member        | Sell         |
| 2025-04-01 13:30:24        | 2040 On 08/05/2025 |        |              | Bond Future | 1               | 3,100,000   | Client        | Buy          |
| 2025-04-01 13:30:24        | 2040 On 08/05/2025 |        |              | Bond Future | 1               | 8,400,000   | Client        | Buy          |
| 2025-04-01 13:30:24        | 2040 On 08/05/2025 |        |              | Bond Future | 1               | 3,100,000   | Member        | Buy          |
| 2025-04-01 13:30:24        | 2040 On 08/05/2025 |        |              | Bond Future | 1               | 8,400,000   | Member        | Sell         |
| 2025-04-01 13:30:24        | 2040 On 08/05/2025 |        |              | Bond Future | 1               | 8,400,000   | Member        | Buy          |
| 2025-04-01 13:30:25        | 2040 On 08/05/2025 |        |              | Bond Future | 1               | 4,200,000   | Client        | Buy          |
| 2025-04-01 13:30:25        | 2040 On 08/05/2025 |        |              | Bond Future | 1               | 4,200,000   | Member        | Sell         |
| 2025-04-01 15:23:56        | 2040 On 08/05/2025 |        |              | Bond Future | 1               | 22,300,000  | Member        | Buy          |
| 2025-04-01 15:30:00        | 2040 On 08/05/2025 |        |              | Bond Future | 1               | 22,300,000  | Member        | Sell         |
| 2025-04-01 15:30:35        | 2040 On 08/05/2025 |        |              | Bond Future | 1               | 22,300,000  | Client        | Sell         |

| Matched Time                    | Contract Details   | Strike | Call/ Put | Product     | No of Trades | Nominal       | Trade Type | Buy/Sell |
|---------------------------------|--------------------|--------|-----------|-------------|--------------|---------------|------------|----------|
| 2025-04-01 15:30:35             | 2040 On 08/05/2025 |        |           | Bond Future | 1            | 22,300,000    | Member     | Buy      |
| Total for 2040 Bond Future      |                    |        |           |             | 16           | 183,400,000   |            |          |
| 2025-04-01 12:31:22             | R035 On 08/05/2025 |        |           | Bond Future | 1            | 1,660,000,000 | Member     | Buy      |
| 2025-04-01 15:10:27             | R035 On 08/05/2025 |        |           | Bond Future | 1            | 1,660,000,000 | Member     | Sell     |
| Total for R035 Bond Future      |                    |        |           |             | 2            | 3,320,000,000 |            |          |
| 2025-04-01 08:06:42             | R186 On 08/05/2025 |        |           | Bond Future | 1            | 1,100,000     | Member     | Sell     |
| 2025-04-01 09:39:32             | R186 On 08/05/2025 |        |           | Bond Future | 1            | 1,100,000     | Client     | Buy      |
| Total for R186 Bond Future      |                    |        |           |             | 2            | 2,200,000     |            |          |
| 2025-04-01 17:28:34             | R202 On 08/05/2025 |        |           | Bond Future | 1            | 1,100,000     | Client     | Sell     |
| 2025-04-01 17:28:34             | R202 On 08/05/2025 |        |           | Bond Future | 1            | 1,100,000     | Client     | Buy      |
| Total for R202 Bond Future      |                    |        |           |             | 2            | 2,200,000     |            |          |
| 2025-04-01 08:06:42             | R209 On 08/05/2025 |        |           | Bond Future | 1            | 1,000,000     | Member     | Sell     |
| 2025-04-01 09:40:09             | R209 On 08/05/2025 |        |           | Bond Future | 1            | 1,000,000     | Client     | Buy      |
| 2025-04-01 15:23:56             | R209 On 08/05/2025 |        |           | Bond Future | 1            | 4,200,000     | Member     | Sell     |
| 2025-04-01 15:23:56             | R209 On 08/05/2025 |        |           | Bond Future | 1            | 4,200,000     | Member     | Buy      |
| 2025-04-01 17:19:35             | R209 On 08/05/2025 |        |           | Bond Future | 1            | 4,200,000     | Member     | Sell     |
| 2025-04-01 17:19:35             | R209 On 08/05/2025 |        |           | Bond Future | 1            | 4,200,000     | Client     | Buy      |
| Total for R209 Bond Future      |                    |        |           |             | 6            | 18,800,000    |            |          |
| 2025-04-01 10:44:36             | R248 On 08/05/2025 |        |           | Bond Future | 1            | 3,400,000     | Member     | Sell     |
| 2025-04-01 14:46:30             | R248 On 08/05/2025 |        |           | Bond Future | 1            | 3,400,000     | Member     | Buy      |
| 2025-04-01 14:47:06             | R248 On 08/05/2025 |        |           | Bond Future | 1            | 3,400,000     | Member     | Sell     |
| 2025-04-01 14:47:06             | R248 On 08/05/2025 |        |           | Bond Future | 1            | 3,400,000     | Client     | Buy      |
| 2025-04-01 15:10:27             | R248 On 08/05/2025 |        |           | Bond Future | 1            | 100,000,000   | Member     | Sell     |
| 2025-04-01 15:57:31             | R248 On 08/05/2025 |        |           | Bond Future | 1            | 300,000       | Member     | Sell     |
| 2025-04-01 15:57:31             | R248 On 08/05/2025 |        |           | Bond Future | 1            | 600,000       | Member     | Buy      |
| 2025-04-01 16:02:07             | R248 On 08/05/2025 |        |           | Bond Future | 1            | 300,000       | Member     | Sell     |
| 2025-04-01 16:02:07             | R248 On 08/05/2025 |        |           | Bond Future | 1            | 300,000       | Client     | Sell     |
| 2025-04-01 16:02:07             | R248 On 08/05/2025 |        |           | Bond Future | 1            | 300,000       | Member     | Buy      |
| 2025-04-01 16:02:08             | R248 On 08/05/2025 |        |           | Bond Future | 1            | 300,000       | Client     | Sell     |
| 2025-04-01 16:02:08             | R248 On 08/05/2025 |        |           | Bond Future | 1            | 300,000       | Member     | Buy      |
| 2025-04-01 17:58:43             | R248 On 08/05/2025 |        |           | Bond Future | 1            | 100,000,000   | Client     | Buy      |
| Total for R248 Bond Future      |                    |        |           |             | 13           | 216,000,000   |            |          |
| Grand Total for all Instruments |                    |        |           |             | 43           | 4,142,600,000 |            |          |