



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: 08/07/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-08 11:08:32	2030 On 07/08/2025			Bond Future	1	646,100,000	Member	Sell
2025-07-08 12:20:11	2030 On 07/08/2025			Bond Future	1	5,000,000	Member	Buy
2025-07-08 12:21:12	2030 On 07/08/2025			Bond Future	1	432,900,000	Member	Buy
2025-07-08 12:21:12	2030 On 07/08/2025			Bond Future	1	163,200,000	Member	Buy
2025-07-08 12:21:12	2030 On 07/08/2025			Bond Future	1	163,200,000	Member	Sell
2025-07-08 12:21:12	2030 On 07/08/2025			Bond Future	1	163,200,000	Client	Buy
2025-07-08 12:21:12	2030 On 07/08/2025			Bond Future	1	432,900,000	Client	Buy
2025-07-08 12:21:12	2030 On 07/08/2025			Bond Future	1	432,900,000	Member	Sell
2025-07-08 12:21:13	2030 On 07/08/2025			Bond Future	1	9,300,000	Client	Buy
2025-07-08 12:21:13	2030 On 07/08/2025			Bond Future	1	9,300,000	Member	Sell
2025-07-08 12:21:13	2030 On 07/08/2025			Bond Future	1	6,300,000	Member	Sell
2025-07-08 12:21:13	2030 On 07/08/2025			Bond Future	1	5,000,000	Client	Buy
2025-07-08 12:21:13	2030 On 07/08/2025			Bond Future	1	29,400,000	Client	Buy
2025-07-08 12:21:13	2030 On 07/08/2025			Bond Future	1	6,300,000	Client	Buy
2025-07-08 12:21:13	2030 On 07/08/2025			Bond Future	1	29,400,000	Member	Buy
2025-07-08 12:21:13	2030 On 07/08/2025			Bond Future	1	5,000,000	Member	Sell
2025-07-08 12:21:13	2030 On 07/08/2025			Bond Future	1	9,300,000	Member	Buy
2025-07-08 12:21:13	2030 On 07/08/2025			Bond Future	1	6,300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-08 12:21:13	2030 On 07/08/2025			Bond Future	1	29,400,000	Member	Sell
Total for 2030 Bond Future					19	2,584,400,000		
2025-07-08 10:09:29	2037 On 07/08/2025			Bond Future	1	3,000,000	Member	Sell
2025-07-08 12:05:19	2037 On 07/08/2025			Bond Future	1	3,000,000	Client	Buy
Total for 2037 Bond Future					2	6,000,000		
2025-07-08 17:32:06	2040 On 07/08/2025			Bond Future	1	204,500,000	Member	Buy
2025-07-08 17:40:14	2040 On 07/08/2025			Bond Future	1	1,800,000	Member	Sell
2025-07-08 17:40:58	2040 On 07/08/2025			Bond Future	1	90,400,000	Member	Sell
2025-07-08 17:40:58	2040 On 07/08/2025			Bond Future	1	87,700,000	Member	Sell
2025-07-08 17:40:58	2040 On 07/08/2025			Bond Future	1	16,100,000	Member	Sell
2025-07-08 17:40:58	2040 On 07/08/2025			Bond Future	1	16,100,000	Member	Buy
2025-07-08 17:40:58	2040 On 07/08/2025			Bond Future	1	87,700,000	Member	Buy
2025-07-08 17:40:58	2040 On 07/08/2025			Bond Future	1	87,700,000	Client	Sell
2025-07-08 17:40:58	2040 On 07/08/2025			Bond Future	1	5,100,000	Member	Sell
2025-07-08 17:40:58	2040 On 07/08/2025			Bond Future	1	90,400,000	Client	Sell
2025-07-08 17:40:58	2040 On 07/08/2025			Bond Future	1	5,100,000	Client	Sell
2025-07-08 17:40:58	2040 On 07/08/2025			Bond Future	1	90,400,000	Member	Buy
2025-07-08 17:40:58	2040 On 07/08/2025			Bond Future	1	16,100,000	Client	Sell
2025-07-08 17:40:58	2040 On 07/08/2025			Bond Future	1	5,100,000	Member	Buy
2025-07-08 17:40:59	2040 On 07/08/2025			Bond Future	1	3,400,000	Client	Sell
2025-07-08 17:40:59	2040 On 07/08/2025			Bond Future	1	3,400,000	Member	Sell
2025-07-08 17:40:59	2040 On 07/08/2025			Bond Future	1	3,400,000	Member	Buy
2025-07-08 17:40:59	2040 On 07/08/2025			Bond Future	1	1,800,000	Client	Sell
2025-07-08 17:40:59	2040 On 07/08/2025			Bond Future	1	1,800,000	Member	Buy
Total for 2040 Bond Future					19	818,000,000		
2025-07-08 10:32:02	2044 On 06/11/2025			Bond Future	1	20,000,000	Member	Sell
2025-07-08 11:02:36	2044 On 06/11/2025			Bond Future	1	4,700,000	Member	Buy
2025-07-08 11:03:17	2044 On 06/11/2025			Bond Future	1	4,700,000	Client	Buy
2025-07-08 11:03:17	2044 On 06/11/2025			Bond Future	1	6,900,000	Client	Buy
2025-07-08 11:03:17	2044 On 06/11/2025			Bond Future	1	6,900,000	Member	Buy
2025-07-08 11:03:17	2044 On 06/11/2025			Bond Future	1	5,600,000	Member	Buy
2025-07-08 11:03:17	2044 On 06/11/2025			Bond Future	1	2,800,000	Member	Buy
2025-07-08 11:03:17	2044 On 06/11/2025			Bond Future	1	6,900,000	Member	Sell
2025-07-08 11:03:17	2044 On 06/11/2025			Bond Future	1	5,600,000	Member	Sell
2025-07-08 11:03:17	2044 On 06/11/2025			Bond Future	1	2,800,000	Client	Buy
2025-07-08 11:03:17	2044 On 06/11/2025			Bond Future	1	5,600,000	Client	Buy
2025-07-08 11:03:17	2044 On 06/11/2025			Bond Future	1	2,800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-08 11:03:17	2044 On 06/11/2025			Bond Future	1	4,700,000	Member	Sell
2025-07-08 17:32:06	2044 On 07/08/2025			Bond Future	1	7,700,000	Member	Buy
2025-07-08 17:40:27	2044 On 07/08/2025			Bond Future	1	600,000	Member	Sell
2025-07-08 17:42:07	2044 On 07/08/2025			Bond Future	1	5,400,000	Member	Sell
2025-07-08 17:42:07	2044 On 07/08/2025			Bond Future	1	1,700,000	Member	Sell
2025-07-08 17:42:07	2044 On 07/08/2025			Bond Future	1	5,400,000	Client	Sell
2025-07-08 17:42:07	2044 On 07/08/2025			Bond Future	1	1,700,000	Client	Sell
2025-07-08 17:42:07	2044 On 07/08/2025			Bond Future	1	600,000	Client	Sell
2025-07-08 17:42:07	2044 On 07/08/2025			Bond Future	1	5,400,000	Member	Buy
2025-07-08 17:42:07	2044 On 07/08/2025			Bond Future	1	600,000	Member	Buy
2025-07-08 17:42:07	2044 On 07/08/2025			Bond Future	1	1,700,000	Member	Buy
Total for 2044 Bond Future					23	110,800,000		
2025-07-08 10:32:02	R035 On 06/11/2025			Bond Future	1	23,000,000	Member	Sell
2025-07-08 10:38:47	R035 On 06/11/2025			Bond Future	1	5,400,000	Member	Buy
2025-07-08 10:40:10	R035 On 06/11/2025			Bond Future	1	8,000,000	Member	Sell
2025-07-08 10:40:10	R035 On 06/11/2025			Bond Future	1	8,000,000	Member	Buy
2025-07-08 10:40:10	R035 On 06/11/2025			Bond Future	1	8,000,000	Client	Buy
2025-07-08 10:40:11	R035 On 06/11/2025			Bond Future	1	5,400,000	Client	Buy
2025-07-08 10:40:11	R035 On 06/11/2025			Bond Future	1	6,400,000	Client	Buy
2025-07-08 10:40:11	R035 On 06/11/2025			Bond Future	1	3,200,000	Member	Sell
2025-07-08 10:40:11	R035 On 06/11/2025			Bond Future	1	6,400,000	Member	Buy
2025-07-08 10:40:11	R035 On 06/11/2025			Bond Future	1	3,200,000	Member	Buy
2025-07-08 10:40:11	R035 On 06/11/2025			Bond Future	1	6,400,000	Member	Sell
2025-07-08 10:40:11	R035 On 06/11/2025			Bond Future	1	3,200,000	Client	Buy
2025-07-08 10:40:11	R035 On 06/11/2025			Bond Future	1	5,400,000	Member	Sell
Total for R035 Bond Future					13	92,000,000		
2025-07-08 10:32:02	R209 On 06/11/2025			Bond Future	1	50,000,000	Member	Buy
2025-07-08 10:39:01	R209 On 06/11/2025			Bond Future	1	11,600,000	Member	Sell
2025-07-08 10:40:52	R209 On 06/11/2025			Bond Future	1	17,400,000	Member	Sell
2025-07-08 10:40:52	R209 On 06/11/2025			Bond Future	1	14,000,000	Member	Sell
2025-07-08 10:40:52	R209 On 06/11/2025			Bond Future	1	7,000,000	Member	Sell
2025-07-08 10:40:52	R209 On 06/11/2025			Bond Future	1	17,400,000	Client	Sell
2025-07-08 10:40:52	R209 On 06/11/2025			Bond Future	1	11,600,000	Client	Sell
2025-07-08 10:40:52	R209 On 06/11/2025			Bond Future	1	7,000,000	Member	Buy
2025-07-08 10:40:52	R209 On 06/11/2025			Bond Future	1	14,000,000	Member	Buy
2025-07-08 10:40:52	R209 On 06/11/2025			Bond Future	1	7,000,000	Client	Sell
2025-07-08 10:40:52	R209 On 06/11/2025			Bond Future	1	17,400,000	Member	Buy
2025-07-08 10:40:52	R209 On 06/11/2025			Bond Future	1	14,000,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-08 10:40:52	R209 On 06/11/2025			Bond Future	1	11,600,000	Member	Buy
Total for R209 Bond Future					13	200,000,000		
2025-07-08 17:23:13	R214 On 07/08/2025			Bond Future	1	1,100,000	Member	Sell
2025-07-08 17:23:13	R214 On 07/08/2025			Bond Future	1	1,100,000	Member	Buy
2025-07-08 17:24:41	R214 On 07/08/2025			Bond Future	1	1,100,000	Member	Sell
2025-07-08 17:24:41	R214 On 07/08/2025			Bond Future	1	1,100,000	Client	Buy
Total for R214 Bond Future					4	4,400,000		
2025-07-08 17:32:06	R248 On 07/08/2025			Bond Future	1	325,100,000	Member	Buy
2025-07-08 17:38:02	R248 On 07/08/2025			Bond Future	1	1,500,000	Member	Sell
2025-07-08 17:38:52	R248 On 07/08/2025			Bond Future	1	202,000,000	Member	Sell
2025-07-08 17:38:52	R248 On 07/08/2025			Bond Future	1	95,600,000	Member	Sell
2025-07-08 17:38:52	R248 On 07/08/2025			Bond Future	1	202,000,000	Client	Sell
2025-07-08 17:38:52	R248 On 07/08/2025			Bond Future	1	202,000,000	Member	Buy
2025-07-08 17:38:52	R248 On 07/08/2025			Bond Future	1	95,600,000	Client	Sell
2025-07-08 17:38:52	R248 On 07/08/2025			Bond Future	1	95,600,000	Member	Buy
2025-07-08 17:38:53	R248 On 07/08/2025			Bond Future	1	1,900,000	Client	Sell
2025-07-08 17:38:53	R248 On 07/08/2025			Bond Future	1	5,800,000	Client	Sell
2025-07-08 17:38:53	R248 On 07/08/2025			Bond Future	1	5,800,000	Member	Buy
2025-07-08 17:38:53	R248 On 07/08/2025			Bond Future	1	18,300,000	Member	Sell
2025-07-08 17:38:53	R248 On 07/08/2025			Bond Future	1	1,900,000	Member	Buy
2025-07-08 17:38:53	R248 On 07/08/2025			Bond Future	1	18,300,000	Client	Sell
2025-07-08 17:38:53	R248 On 07/08/2025			Bond Future	1	1,500,000	Client	Sell
2025-07-08 17:38:53	R248 On 07/08/2025			Bond Future	1	5,800,000	Member	Sell
2025-07-08 17:38:53	R248 On 07/08/2025			Bond Future	1	1,900,000	Member	Sell
2025-07-08 17:38:53	R248 On 07/08/2025			Bond Future	1	18,300,000	Member	Buy
2025-07-08 17:38:53	R248 On 07/08/2025			Bond Future	1	1,500,000	Member	Buy
Total for R248 Bond Future					19	1,300,400,000		
Grand Total for all Instruments					112	5,116,000,000		