



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: 25/08/2025

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|---------------------|--------------------|--------|--------------|-------------|-----------------|------------|---------------|--------------|
| 2025-08-25 08:21:31 | 2037 On 06/11/2025 | | | Bond Future | 1 | 82,100,000 | Member | Sell |
| 2025-08-25 08:21:51 | 2037 On 06/11/2025 | | | Bond Future | 1 | 65,100,000 | Member | Buy |
| 2025-08-25 08:51:43 | 2037 On 06/11/2025 | | | Bond Future | 1 | 100,000 | Member | Buy |
| 2025-08-25 08:51:43 | 2037 On 06/11/2025 | | | Bond Future | 1 | 100,000 | Member | Buy |
| 2025-08-25 08:51:43 | 2037 On 06/11/2025 | | | Bond Future | 1 | 200,000 | Member | Buy |
| 2025-08-25 08:51:43 | 2037 On 06/11/2025 | | | Bond Future | 1 | 200,000 | Client | Buy |
| 2025-08-25 08:51:43 | 2037 On 06/11/2025 | | | Bond Future | 1 | 2,800,000 | Member | Sell |
| 2025-08-25 08:51:43 | 2037 On 06/11/2025 | | | Bond Future | 1 | 2,800,000 | Client | Buy |
| 2025-08-25 08:51:43 | 2037 On 06/11/2025 | | | Bond Future | 1 | 6,100,000 | Member | Sell |
| 2025-08-25 08:51:43 | 2037 On 06/11/2025 | | | Bond Future | 1 | 100,000 | Member | Sell |
| 2025-08-25 08:51:43 | 2037 On 06/11/2025 | | | Bond Future | 1 | 6,100,000 | Member | Buy |
| 2025-08-25 08:51:43 | 2037 On 06/11/2025 | | | Bond Future | 1 | 2,800,000 | Member | Buy |
| 2025-08-25 08:51:43 | 2037 On 06/11/2025 | | | Bond Future | 1 | 200,000 | Member | Sell |
| 2025-08-25 08:51:43 | 2037 On 06/11/2025 | | | Bond Future | 1 | 6,100,000 | Client | Buy |
| 2025-08-25 08:51:43 | 2037 On 06/11/2025 | | | Bond Future | 1 | 100,000 | Member | Sell |
| 2025-08-25 08:51:43 | 2037 On 06/11/2025 | | | Bond Future | 1 | 100,000 | Client | Buy |
| 2025-08-25 08:51:43 | 2037 On 06/11/2025 | | | Bond Future | 1 | 100,000 | Client | Buy |
| 2025-08-25 08:51:44 | 2037 On 06/11/2025 | | | Bond Future | 1 | 7,700,000 | Member | Sell |
| 2025-08-25 08:51:44 | 2037 On 06/11/2025 | | | Bond Future | 1 | 7,700,000 | Client | Buy |
| 2025-08-25 08:51:44 | 2037 On 06/11/2025 | | | Bond Future | 1 | 7,700,000 | Member | Buy |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|---------------------------------|--------------------|--------|--------------|-------------|-----------------|---------------|---------------|--------------|
| 2025-08-25 16:04:00 | 2037 On 06/11/2025 | | | Bond Future | 1 | 301,600,000 | Member | Buy |
| 2025-08-25 16:04:00 | 2037 On 06/11/2025 | | | Bond Future | 1 | 301,600,000 | Member | Sell |
| 2025-08-25 16:24:48 | 2037 On 06/11/2025 | | | Bond Future | 1 | 301,600,000 | Member | Buy |
| 2025-08-25 16:24:48 | 2037 On 06/11/2025 | | | Bond Future | 1 | 301,600,000 | Client | Sell |
| 2025-08-25 16:40:05 | 2037 On 06/11/2025 | | | Bond Future | 1 | 4,500,000 | Member | Sell |
| 2025-08-25 16:40:05 | 2037 On 06/11/2025 | | | Bond Future | 1 | 4,500,000 | Member | Buy |
| 2025-08-25 16:42:36 | 2037 On 06/11/2025 | | | Bond Future | 1 | 4,500,000 | Member | Buy |
| 2025-08-25 16:42:36 | 2037 On 06/11/2025 | | | Bond Future | 1 | 4,500,000 | Client | Sell |
| Total for 2037 Bond Future | | | | | 28 | 1,422,600,000 | | |
| 2025-08-25 13:00:58 | 2044 On 06/11/2025 | | | Bond Future | 1 | 240,000,000 | Client | Buy |
| 2025-08-25 13:00:58 | 2044 On 06/11/2025 | | | Bond Future | 1 | 240,000,000 | Member | Sell |
| 2025-08-25 13:03:04 | 2044 On 06/11/2025 | | | Bond Future | 1 | 240,000,000 | Client | Sell |
| 2025-08-25 13:03:04 | 2044 On 06/11/2025 | | | Bond Future | 1 | 240,000,000 | Member | Buy |
| Total for 2044 Bond Future | | | | | 4 | 960,000,000 | | |
| 2025-08-25 15:48:38 | R038 On 06/11/2025 | | | Bond Future | 1 | 3,100,000 | Member | Sell |
| 2025-08-25 17:02:32 | R038 On 06/11/2025 | | | Bond Future | 1 | 3,100,000 | Client | Buy |
| Total for R038 Bond Future | | | | | 2 | 6,200,000 | | |
| Grand Total for all Instruments | | | | | 34 | 2,388,800,000 | | |