



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: 23/09/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-23 09:06:41	2030 On 05/02/2026			Bond Future	1	100,000	Member	Buy
2025-09-23 09:07:06	2030 On 05/02/2026			Bond Future	1	100,000	Member	Sell
2025-09-23 10:48:38	2030 On 05/02/2026			Bond Future	1	100,000	Client	Sell
2025-09-23 10:48:38	2030 On 05/02/2026			Bond Future	1	100,000	Member	Buy
2025-09-23 11:38:05	2030 On 05/02/2026			Bond Future	1	18,600,000	Member	Sell
2025-09-23 11:49:26	2030 On 05/02/2026			Bond Future	1	3,300,000	Member	Buy
2025-09-23 12:16:19	2030 On 05/02/2026			Bond Future	1	15,300,000	Member	Buy
2025-09-23 12:16:19	2030 On 05/02/2026			Bond Future	1	15,300,000	Client	Buy
2025-09-23 12:16:19	2030 On 05/02/2026			Bond Future	1	15,300,000	Member	Sell
2025-09-23 12:16:19	2030 On 05/02/2026			Bond Future	1	3,300,000	Member	Sell
2025-09-23 12:16:19	2030 On 05/02/2026			Bond Future	1	3,300,000	Client	Buy
2025-09-23 13:10:27	2030 On 06/11/2025			Bond Future	1	21,500,000	Member	Sell
2025-09-23 13:11:07	2030 On 06/11/2025			Bond Future	1	9,500,000	Member	Buy
2025-09-23 13:18:26	2030 On 06/11/2025			Bond Future	1	7,000,000	Client	Buy
2025-09-23 13:18:26	2030 On 06/11/2025			Bond Future	1	5,000,000	Member	Buy
2025-09-23 13:18:26	2030 On 06/11/2025			Bond Future	1	7,000,000	Member	Buy
2025-09-23 13:18:26	2030 On 06/11/2025			Bond Future	1	5,000,000	Client	Buy
2025-09-23 13:18:26	2030 On 06/11/2025			Bond Future	1	5,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-23 13:18:26	2030 On 06/11/2025			Bond Future	1	7,000,000	Member	Sell
Total for 2030 Bond Future					19	141,800,000		
2025-09-23 10:39:25	2032 On 06/11/2025			Bond Future	1	32,000,000	Member	Sell
2025-09-23 11:38:05	2032 On 06/11/2025			Bond Future	1	19,200,000	Member	Sell
2025-09-23 11:49:35	2032 On 06/11/2025			Bond Future	1	3,400,000	Member	Buy
2025-09-23 12:15:14	2032 On 06/11/2025			Bond Future	1	7,600,000	Member	Buy
2025-09-23 12:17:09	2032 On 06/11/2025			Bond Future	1	3,400,000	Client	Buy
2025-09-23 12:17:09	2032 On 06/11/2025			Bond Future	1	3,400,000	Member	Sell
2025-09-23 12:17:09	2032 On 06/11/2025			Bond Future	1	15,800,000	Member	Buy
2025-09-23 12:17:09	2032 On 06/11/2025			Bond Future	1	15,800,000	Member	Sell
2025-09-23 12:17:09	2032 On 06/11/2025			Bond Future	1	15,800,000	Client	Buy
2025-09-23 12:17:10	2032 On 06/11/2025			Bond Future	1	7,600,000	Member	Sell
2025-09-23 12:17:10	2032 On 06/11/2025			Bond Future	1	23,100,000	Member	Sell
2025-09-23 12:17:10	2032 On 06/11/2025			Bond Future	1	1,300,000	Member	Sell
2025-09-23 12:17:10	2032 On 06/11/2025			Bond Future	1	1,300,000	Client	Buy
2025-09-23 12:17:10	2032 On 06/11/2025			Bond Future	1	23,100,000	Client	Buy
2025-09-23 12:17:10	2032 On 06/11/2025			Bond Future	1	1,300,000	Member	Buy
2025-09-23 12:17:10	2032 On 06/11/2025			Bond Future	1	7,600,000	Client	Buy
2025-09-23 12:17:10	2032 On 06/11/2025			Bond Future	1	23,100,000	Member	Buy
2025-09-23 17:01:15	2032 On 06/11/2025			Bond Future	1	6,700,000	Member	Buy
2025-09-23 17:09:09	2032 On 06/11/2025			Bond Future	1	6,700,000	Client	Sell
2025-09-23 17:25:09	2032 On 06/11/2025			Bond Future	1	22,400,000	Member	Sell
2025-09-23 17:42:29	2032 On 06/11/2025			Bond Future	1	1,000,000	Member	Buy
2025-09-23 17:43:25	2032 On 06/11/2025			Bond Future	1	6,000,000	Member	Buy
2025-09-23 17:43:25	2032 On 06/11/2025			Bond Future	1	6,000,000	Client	Buy
2025-09-23 17:43:25	2032 On 06/11/2025			Bond Future	1	6,000,000	Member	Sell
2025-09-23 17:43:26	2032 On 06/11/2025			Bond Future	1	3,000,000	Client	Buy
2025-09-23 17:43:26	2032 On 06/11/2025			Bond Future	1	3,000,000	Member	Sell
2025-09-23 17:43:26	2032 On 06/11/2025			Bond Future	1	3,400,000	Member	Sell
2025-09-23 17:43:26	2032 On 06/11/2025			Bond Future	1	3,400,000	Client	Buy
2025-09-23 17:43:26	2032 On 06/11/2025			Bond Future	1	1,700,000	Member	Sell
2025-09-23 17:43:26	2032 On 06/11/2025			Bond Future	1	4,000,000	Member	Sell
2025-09-23 17:43:26	2032 On 06/11/2025			Bond Future	1	4,000,000	Client	Buy
2025-09-23 17:43:26	2032 On 06/11/2025			Bond Future	1	2,100,000	Member	Sell
2025-09-23 17:43:26	2032 On 06/11/2025			Bond Future	1	2,100,000	Client	Buy
2025-09-23 17:43:26	2032 On 06/11/2025			Bond Future	1	1,700,000	Client	Buy
2025-09-23 17:43:26	2032 On 06/11/2025			Bond Future	1	4,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-23 17:43:26	2032 On 06/11/2025			Bond Future	1	3,400,000	Member	Buy
2025-09-23 17:43:26	2032 On 06/11/2025			Bond Future	1	3,000,000	Member	Buy
2025-09-23 17:43:26	2032 On 06/11/2025			Bond Future	1	2,100,000	Member	Buy
2025-09-23 17:43:26	2032 On 06/11/2025			Bond Future	1	1,700,000	Member	Buy
2025-09-23 17:43:27	2032 On 06/11/2025			Bond Future	1	1,200,000	Member	Buy
2025-09-23 17:43:27	2032 On 06/11/2025			Bond Future	1	1,000,000	Client	Buy
2025-09-23 17:43:27	2032 On 06/11/2025			Bond Future	1	1,200,000	Client	Buy
2025-09-23 17:43:27	2032 On 06/11/2025			Bond Future	1	1,000,000	Member	Sell
2025-09-23 17:43:27	2032 On 06/11/2025			Bond Future	1	1,200,000	Member	Sell
Total for 2032 Bond Future					44	307,800,000		
2025-09-23 11:38:05	2037 On 06/11/2025			Bond Future	1	60,800,000	Member	Buy
2025-09-23 11:49:44	2037 On 06/11/2025			Bond Future	1	10,700,000	Member	Sell
2025-09-23 12:17:53	2037 On 06/11/2025			Bond Future	1	50,100,000	Member	Sell
2025-09-23 12:17:53	2037 On 06/11/2025			Bond Future	1	10,700,000	Client	Sell
2025-09-23 12:17:53	2037 On 06/11/2025			Bond Future	1	50,100,000	Member	Buy
2025-09-23 12:17:53	2037 On 06/11/2025			Bond Future	1	10,700,000	Member	Buy
2025-09-23 12:17:53	2037 On 06/11/2025			Bond Future	1	50,100,000	Client	Sell
Total for 2037 Bond Future					7	243,200,000		
2025-09-23 10:39:25	2040 On 06/11/2025			Bond Future	1	22,000,000	Member	Sell
2025-09-23 11:38:05	2040 On 05/02/2026			Bond Future	1	20,400,000	Member	Sell
2025-09-23 11:49:54	2040 On 05/02/2026			Bond Future	1	3,600,000	Member	Buy
2025-09-23 12:15:35	2040 On 06/11/2025			Bond Future	1	5,300,000	Member	Buy
2025-09-23 12:15:37	2040 On 05/02/2026			Bond Future	1	16,800,000	Member	Buy
2025-09-23 12:15:37	2040 On 05/02/2026			Bond Future	1	16,800,000	Member	Sell
2025-09-23 12:15:37	2040 On 05/02/2026			Bond Future	1	16,800,000	Client	Buy
2025-09-23 12:15:38	2040 On 05/02/2026			Bond Future	1	3,600,000	Client	Buy
2025-09-23 12:15:38	2040 On 05/02/2026			Bond Future	1	3,600,000	Member	Sell
2025-09-23 12:18:31	2040 On 06/11/2025			Bond Future	1	15,800,000	Client	Buy
2025-09-23 12:18:31	2040 On 06/11/2025			Bond Future	1	900,000	Member	Sell
2025-09-23 12:18:31	2040 On 06/11/2025			Bond Future	1	900,000	Client	Buy
2025-09-23 12:18:31	2040 On 06/11/2025			Bond Future	1	15,800,000	Member	Sell
2025-09-23 12:18:31	2040 On 06/11/2025			Bond Future	1	15,800,000	Member	Buy
2025-09-23 12:18:31	2040 On 06/11/2025			Bond Future	1	900,000	Member	Buy
2025-09-23 12:18:31	2040 On 06/11/2025			Bond Future	1	5,300,000	Member	Sell
2025-09-23 12:18:31	2040 On 06/11/2025			Bond Future	1	5,300,000	Client	Buy
2025-09-23 14:51:59	2040 On 06/11/2025			Bond Future	1	170,000,000	Member	Sell
2025-09-23 15:15:46	2040 On 06/11/2025			Bond Future	1	170,000,000	Client	Buy
Total for 2040 Bond Future					19	509,600,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-23 10:39:25	R035 On 06/11/2025			Bond Future	1	50,000,000	Member	Buy
2025-09-23 10:39:25	R035 On 06/11/2025			Bond Future	1	12,000,000	Member	Sell
2025-09-23 12:01:10	R035 On 06/08/2026	9.63	Put	Bond Future	1	20,000,000	Member	Buy
2025-09-23 12:01:10	R035 On 06/08/2026	9.63	Put	Bond Future	1	20,000,000	Member	Sell
2025-09-23 12:01:10	R035 On 06/08/2026	10.13	Put	Bond Future	1	20,000,000	Member	Sell
2025-09-23 12:01:10	R035 On 06/08/2026	10.13	Put	Bond Future	1	20,000,000	Member	Buy
2025-09-23 12:01:10	R035 On 06/08/2026	9.13	Call	Bond Future	1	20,000,000	Member	Sell
2025-09-23 12:01:10	R035 On 06/08/2026	9.13	Call	Bond Future	1	20,000,000	Member	Buy
2025-09-23 12:17:55	R035 On 06/11/2025			Bond Future	1	36,000,000	Member	Buy
2025-09-23 12:17:55	R035 On 06/11/2025			Bond Future	1	2,000,000	Client	Sell
2025-09-23 12:17:55	R035 On 06/11/2025			Bond Future	1	2,000,000	Member	Buy
2025-09-23 12:17:55	R035 On 06/11/2025			Bond Future	1	12,000,000	Member	Buy
2025-09-23 12:17:55	R035 On 06/11/2025			Bond Future	1	12,000,000	Client	Sell
2025-09-23 12:17:55	R035 On 06/11/2025			Bond Future	1	36,000,000	Client	Sell
2025-09-23 12:17:55	R035 On 06/11/2025			Bond Future	1	36,000,000	Member	Sell
2025-09-23 12:17:55	R035 On 06/11/2025			Bond Future	1	2,000,000	Member	Sell
2025-09-23 13:42:03	R035 On 06/08/2026	9.13	Call	Bond Future	1	20,000,000	Member	Buy
2025-09-23 13:42:03	R035 On 06/08/2026	9.13	Call	Bond Future	1	20,000,000	Client	Sell
2025-09-23 13:42:52	R035 On 06/08/2026	9.63	Put	Bond Future	1	20,000,000	Member	Sell
2025-09-23 13:42:52	R035 On 06/08/2026	9.63	Put	Bond Future	1	20,000,000	Client	Buy
2025-09-23 13:43:11	R035 On 06/08/2026	10.13	Put	Bond Future	1	20,000,000	Member	Buy
2025-09-23 13:43:11	R035 On 06/08/2026	10.13	Put	Bond Future	1	20,000,000	Client	Sell
Total for R035 Bond Future					22	440,000,000		
2025-09-23 09:05:55	R209 On 06/11/2025			Bond Future	1	372,300,000	Member	Sell
2025-09-23 17:00:42	R209 On 06/11/2025			Bond Future	1	2,200,000	Member	Buy
2025-09-23 17:02:38	R209 On 06/11/2025			Bond Future	1	221,300,000	Member	Buy
2025-09-23 17:02:38	R209 On 06/11/2025			Bond Future	1	148,800,000	Member	Buy
2025-09-23 17:02:38	R209 On 06/11/2025			Bond Future	1	148,800,000	Member	Sell
2025-09-23 17:02:38	R209 On 06/11/2025			Bond Future	1	148,800,000	Client	Buy
2025-09-23 17:02:38	R209 On 06/11/2025			Bond Future	1	2,200,000	Member	Sell
2025-09-23 17:02:38	R209 On 06/11/2025			Bond Future	1	221,300,000	Member	Sell
2025-09-23 17:02:38	R209 On 06/11/2025			Bond Future	1	2,200,000	Client	Buy
2025-09-23 17:02:38	R209 On 06/11/2025			Bond Future	1	221,300,000	Client	Buy
Total for R209 Bond Future					10	1,489,200,000		
2025-09-23 12:42:19	R248 On 06/11/2025			Bond Future	1	11,000,000	Member	Buy
2025-09-23 17:36:31	R248 On 06/11/2025			Bond Future	1	5,000,000	Member	Sell
2025-09-23 17:37:40	R248 On 06/11/2025			Bond Future	1	6,000,000	Member	Sell
2025-09-23 17:37:40	R248 On 06/11/2025			Bond Future	1	6,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-23 17:37:40	R248 On 06/11/2025			Bond Future	1	6,000,000	Client	Sell
Total for R248 Bond Future					5	34,000,000		
Grand Total for all Instruments					126	3,165,600,000		