



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: 29/09/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-29 12:03:58	2030 On 06/11/2025			Bond Future	1	3,554,500,000	Member	Sell
2025-09-29 12:03:58	2030 On 06/11/2025			Bond Future	1	549,500,000	Member	Buy
2025-09-29 12:03:58	2030 On 05/02/2026			Bond Future	1	3,554,500,000	Member	Buy
2025-09-29 12:03:58	2030 On 05/02/2026			Bond Future	1	549,500,000	Member	Sell
2025-09-29 12:10:31	2030 On 06/11/2025			Bond Future	1	549,500,000	Member	Sell
2025-09-29 12:11:09	2030 On 06/11/2025			Bond Future	1	3,554,500,000	Member	Buy
2025-09-29 12:11:09	2030 On 05/02/2026			Bond Future	1	3,554,500,000	Member	Sell
2025-09-29 12:44:31	2030 On 05/02/2026			Bond Future	1	549,500,000	Member	Buy
2025-09-29 17:04:13	2030 On 05/02/2026			Bond Future	1	50,000,000	Member	Sell
2025-09-29 17:04:30	2030 On 05/02/2026			Bond Future	1	50,000,000	Member	Buy
Total for 2030 Bond Future					10	16,516,000,000		
2025-09-29 11:33:00	2032 On 06/11/2025			Bond Future	1	1,900,000	Member	Buy
2025-09-29 11:34:16	2032 On 06/11/2025			Bond Future	1	1,900,000	Member	Sell
2025-09-29 11:43:00	2032 On 06/11/2025			Bond Future	1	1,900,000	Client	Sell
2025-09-29 11:43:00	2032 On 06/11/2025			Bond Future	1	1,900,000	Member	Buy
2025-09-29 12:03:58	2032 On 06/11/2025			Bond Future	1	3,007,000,000	Member	Sell
2025-09-29 12:03:58	2032 On 05/02/2026			Bond Future	1	3,007,000,000	Member	Buy
2025-09-29 12:09:15	2032 On 06/11/2025			Bond Future	1	3,007,000,000	Member	Buy
2025-09-29 12:09:15	2032 On 05/02/2026			Bond Future	1	3,007,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-29 17:04:13	2032 On 05/02/2026			Bond Future	1	50,000,000	Member	Sell
2025-09-29 17:04:42	2032 On 05/02/2026			Bond Future	1	50,000,000	Member	Buy
2025-09-29 17:48:36	2032 On 06/11/2025			Bond Future	1	5,200,000	Member	Buy
2025-09-29 17:48:36	2032 On 06/11/2025			Bond Future	1	5,200,000	Member	Sell
2025-09-29 17:51:35	2032 On 06/11/2025			Bond Future	1	5,200,000	Member	Buy
2025-09-29 17:51:35	2032 On 06/11/2025			Bond Future	1	5,200,000	Client	Sell
Total for 2032 Bond Future					14	12,156,400,000		
2025-09-29 11:33:00	2037 On 06/11/2025			Bond Future	1	800,000	Member	Buy
2025-09-29 11:35:54	2037 On 06/11/2025			Bond Future	1	800,000	Member	Sell
2025-09-29 11:43:37	2037 On 06/11/2025			Bond Future	1	800,000	Member	Buy
2025-09-29 11:43:37	2037 On 06/11/2025			Bond Future	1	800,000	Client	Sell
2025-09-29 12:03:58	2037 On 06/11/2025			Bond Future	1	2,445,000,000	Member	Sell
2025-09-29 12:03:58	2037 On 05/02/2026			Bond Future	1	2,445,000,000	Member	Buy
2025-09-29 12:07:46	2037 On 06/11/2025			Bond Future	1	2,445,000,000	Member	Buy
2025-09-29 12:07:46	2037 On 05/02/2026			Bond Future	1	2,445,000,000	Member	Sell
2025-09-29 17:04:13	2037 On 05/02/2026			Bond Future	1	60,000,000	Member	Sell
2025-09-29 17:05:06	2037 On 05/02/2026			Bond Future	1	60,000,000	Member	Buy
Total for 2037 Bond Future					10	9,903,200,000		
2025-09-29 11:33:00	2040 On 06/11/2025			Bond Future	1	1,300,000	Member	Buy
2025-09-29 11:33:47	2040 On 06/11/2025			Bond Future	1	1,300,000	Member	Sell
2025-09-29 11:42:26	2040 On 06/11/2025			Bond Future	1	1,300,000	Member	Buy
2025-09-29 11:42:26	2040 On 06/11/2025			Bond Future	1	1,300,000	Client	Sell
2025-09-29 12:03:58	2040 On 06/11/2025			Bond Future	1	816,000,000	Member	Sell
2025-09-29 12:03:58	2040 On 05/02/2026			Bond Future	1	816,000,000	Member	Buy
2025-09-29 12:07:12	2040 On 06/11/2025			Bond Future	1	816,000,000	Member	Buy
2025-09-29 12:07:12	2040 On 05/02/2026			Bond Future	1	816,000,000	Member	Sell
2025-09-29 13:12:24	2040 On 06/11/2025			Bond Future	1	316,300,000	Member	Sell
2025-09-29 13:24:39	2040 On 06/11/2025			Bond Future	1	316,300,000	Member	Buy
2025-09-29 13:28:02	2040 On 06/11/2025			Bond Future	1	316,300,000	Member	Sell
2025-09-29 13:28:02	2040 On 06/11/2025			Bond Future	1	316,300,000	Client	Buy
Total for 2040 Bond Future					12	4,534,400,000		
2025-09-29 12:03:58	2044 On 06/11/2025			Bond Future	1	1,218,600,000	Member	Buy
2025-09-29 12:03:58	2044 On 06/11/2025			Bond Future	1	598,600,000	Member	Sell
2025-09-29 12:03:58	2044 On 05/02/2026			Bond Future	1	598,600,000	Member	Buy
2025-09-29 12:03:58	2044 On 05/02/2026			Bond Future	1	1,218,600,000	Member	Sell
2025-09-29 12:05:58	2044 On 06/11/2025			Bond Future	1	598,600,000	Member	Buy
2025-09-29 12:05:58	2044 On 05/02/2026			Bond Future	1	598,600,000	Member	Sell
2025-09-29 12:06:31	2044 On 06/11/2025			Bond Future	1	1,218,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-29 12:06:31	2044 On 05/02/2026			Bond Future	1	1,218,600,000	Member	Buy
2025-09-29 17:04:13	2044 On 05/02/2026			Bond Future	1	100,000,000	Member	Buy
2025-09-29 17:05:18	2044 On 05/02/2026			Bond Future	1	100,000,000	Member	Sell
Total for 2044 Bond Future					10	7,468,800,000		
2025-09-29 09:57:50	GOVI On 06/11/2025			GOVI	1	10,000	Member	Sell
2025-09-29 09:58:37	GOVI On 06/11/2025			GOVI	1	10,000	Member	Buy
2025-09-29 12:08:33	GOVI On 06/11/2025			GOVI	1	10,000	Member	Sell
2025-09-29 12:08:33	GOVI On 06/11/2025			GOVI	1	10,000	Client	Buy
Total for GOVI GOVI					4	40,000		
2025-09-29 08:47:10	R035 On 06/11/2025			Bond Future	1	5,600,000	Member	Sell
2025-09-29 09:32:57	R035 On 06/11/2025			Bond Future	1	5,600,000	Member	Buy
2025-09-29 10:31:10	R035 On 06/11/2025			Bond Future	1	5,600,000	Member	Sell
2025-09-29 10:31:10	R035 On 06/11/2025			Bond Future	1	5,600,000	Client	Buy
2025-09-29 11:36:41	R035 On 06/11/2025			Bond Future	1	3,900,000	Member	Buy
2025-09-29 11:37:19	R035 On 06/11/2025			Bond Future	1	3,900,000	Member	Sell
2025-09-29 11:45:08	R035 On 06/11/2025			Bond Future	1	3,900,000	Client	Sell
2025-09-29 11:45:08	R035 On 06/11/2025			Bond Future	1	3,900,000	Member	Buy
2025-09-29 12:03:58	R035 On 05/02/2026			Bond Future	1	2,690,000,000	Member	Buy
2025-09-29 12:08:24	R035 On 06/11/2025			Bond Future	1	2,690,000,000	Member	Buy
2025-09-29 12:08:24	R035 On 06/11/2025			Bond Future	1	2,690,000,000	Member	Sell
2025-09-29 12:08:24	R035 On 05/02/2026			Bond Future	1	2,690,000,000	Member	Sell
2025-09-29 13:24:12	R035 On 05/02/2026			Bond Future	1	1,280,000,000	Member	Sell
2025-09-29 13:50:50	R035 On 05/02/2026			Bond Future	1	3,000,000	Member	Buy
2025-09-29 13:52:27	R035 On 05/02/2026			Bond Future	1	854,600,000	Member	Buy
2025-09-29 13:52:27	R035 On 05/02/2026			Bond Future	1	317,100,000	Member	Buy
2025-09-29 13:52:27	R035 On 05/02/2026			Bond Future	1	57,200,000	Member	Buy
2025-09-29 13:52:27	R035 On 05/02/2026			Bond Future	1	17,900,000	Member	Buy
2025-09-29 13:52:27	R035 On 05/02/2026			Bond Future	1	854,600,000	Client	Buy
2025-09-29 13:52:27	R035 On 05/02/2026			Bond Future	1	17,900,000	Member	Sell
2025-09-29 13:52:27	R035 On 05/02/2026			Bond Future	1	9,800,000	Member	Buy
2025-09-29 13:52:27	R035 On 05/02/2026			Bond Future	1	854,600,000	Member	Sell
2025-09-29 13:52:27	R035 On 05/02/2026			Bond Future	1	57,200,000	Client	Buy
2025-09-29 13:52:27	R035 On 05/02/2026			Bond Future	1	317,100,000	Member	Sell
2025-09-29 13:52:27	R035 On 05/02/2026			Bond Future	1	9,800,000	Member	Sell
2025-09-29 13:52:27	R035 On 05/02/2026			Bond Future	1	17,900,000	Client	Buy
2025-09-29 13:52:27	R035 On 05/02/2026			Bond Future	1	317,100,000	Client	Buy
2025-09-29 13:52:27	R035 On 05/02/2026			Bond Future	1	9,800,000	Client	Buy
2025-09-29 13:52:27	R035 On 05/02/2026			Bond Future	1	57,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-29 13:52:28	R035 On 05/02/2026			Bond Future	1	9,800,000	Member	Sell
2025-09-29 13:52:28	R035 On 05/02/2026			Bond Future	1	3,000,000	Member	Sell
2025-09-29 13:52:28	R035 On 05/02/2026			Bond Future	1	3,000,000	Client	Buy
2025-09-29 13:52:28	R035 On 05/02/2026			Bond Future	1	5,300,000	Client	Buy
2025-09-29 13:52:28	R035 On 05/02/2026			Bond Future	1	5,300,000	Client	Buy
2025-09-29 13:52:28	R035 On 05/02/2026			Bond Future	1	5,300,000	Member	Sell
2025-09-29 13:52:28	R035 On 05/02/2026			Bond Future	1	9,800,000	Member	Buy
2025-09-29 13:52:28	R035 On 05/02/2026			Bond Future	1	5,300,000	Member	Buy
2025-09-29 13:52:28	R035 On 05/02/2026			Bond Future	1	9,800,000	Client	Buy
2025-09-29 13:52:28	R035 On 05/02/2026			Bond Future	1	5,300,000	Member	Buy
2025-09-29 13:52:28	R035 On 05/02/2026			Bond Future	1	5,300,000	Member	Sell
2025-09-29 17:04:13	R035 On 05/02/2026			Bond Future	1	40,000,000	Member	Sell
2025-09-29 17:04:54	R035 On 05/02/2026			Bond Future	1	40,000,000	Member	Buy
Total for R035 Bond Future					42	15,998,000,000		
2025-09-29 12:02:13	R053 On 06/11/2025			Bond Future	1	2,000,000,000	Member	Buy
2025-09-29 12:02:13	R053 On 05/02/2026			Bond Future	1	2,000,000,000	Member	Sell
2025-09-29 12:03:06	R053 On 06/11/2025			Bond Future	1	2,000,000,000	Member	Sell
2025-09-29 12:03:06	R053 On 05/02/2026			Bond Future	1	2,000,000,000	Member	Buy
Total for R053 Bond Future					4	8,000,000,000		
2025-09-29 08:47:10	R186 On 06/11/2025			Bond Future	1	9,700,000	Member	Sell
2025-09-29 09:32:45	R186 On 06/11/2025			Bond Future	1	9,700,000	Member	Buy
2025-09-29 10:31:56	R186 On 06/11/2025			Bond Future	1	9,700,000	Client	Buy
2025-09-29 10:31:56	R186 On 06/11/2025			Bond Future	1	9,700,000	Member	Sell
Total for R186 Bond Future					4	38,800,000		
2025-09-29 17:08:21	R209 On 06/11/2025			Bond Future	1	15,200,000	Member	Buy
2025-09-29 17:12:55	R209 On 06/11/2025			Bond Future	1	900,000	Member	Sell
2025-09-29 17:13:51	R209 On 06/11/2025			Bond Future	1	12,500,000	Member	Sell
2025-09-29 17:13:51	R209 On 06/11/2025			Bond Future	1	1,800,000	Member	Sell
2025-09-29 17:13:51	R209 On 06/11/2025			Bond Future	1	12,500,000	Client	Sell
2025-09-29 17:13:51	R209 On 06/11/2025			Bond Future	1	1,800,000	Client	Sell
2025-09-29 17:13:51	R209 On 06/11/2025			Bond Future	1	12,500,000	Member	Buy
2025-09-29 17:13:51	R209 On 06/11/2025			Bond Future	1	900,000	Client	Sell
2025-09-29 17:13:51	R209 On 06/11/2025			Bond Future	1	1,800,000	Member	Buy
2025-09-29 17:13:51	R209 On 06/11/2025			Bond Future	1	900,000	Member	Buy
Total for R209 Bond Future					10	60,800,000		
2025-09-29 11:33:00	R213 On 06/11/2025			Bond Future	1	4,000,000	Member	Buy
2025-09-29 11:36:21	R213 On 06/11/2025			Bond Future	1	4,000,000	Member	Sell
2025-09-29 11:44:23	R213 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
2025-09-29 11:44:23	R213 On 06/11/2025			Bond Future	1	4,000,000	Client	Sell
Total for R213 Bond Future					4	16,000,000		
2025-09-29 12:03:58	R248 On 06/11/2025			Bond Future	1	729,700,000	Member	Sell
2025-09-29 12:03:58	R248 On 06/11/2025			Bond Future	1	15,107,200,000	Member	Buy
2025-09-29 12:03:58	R248 On 05/02/2026			Bond Future	1	15,107,200,000	Member	Sell
2025-09-29 12:03:58	R248 On 05/02/2026			Bond Future	1	729,700,000	Member	Buy
2025-09-29 12:04:32	R248 On 06/11/2025			Bond Future	1	729,700,000	Member	Buy
2025-09-29 12:04:32	R248 On 05/02/2026			Bond Future	1	729,700,000	Member	Sell
2025-09-29 12:05:22	R248 On 06/11/2025			Bond Future	1	15,107,200,000	Member	Sell
2025-09-29 12:05:22	R248 On 05/02/2026			Bond Future	1	15,107,200,000	Member	Buy
2025-09-29 12:09:23	R248 On 06/11/2025			Bond Future	1	20,000,000	Member	Sell
2025-09-29 12:09:23	R248 On 06/11/2025			Bond Future	1	20,000,000	Client	Buy
Total for R248 Bond Future					10	63,387,600,000		
Grand Total for all Instruments					134	138,080,040,000		