



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: 08/10/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-08 09:41:24	2030 On 05/02/2026			Bond Future	1	65,000,000	Member	Buy
2025-10-08 09:42:08	2030 On 05/02/2026			Bond Future	1	65,000,000	Member	Sell
2025-10-08 16:13:27	2030 On 06/11/2025			Bond Future	1	200,000	Client	Sell
2025-10-08 16:13:27	2030 On 06/11/2025			Bond Future	1	200,000	Client	Buy
2025-10-08 16:14:46	2030 On 06/11/2025			Bond Future	1	12,300,000	Client	Buy
2025-10-08 16:14:46	2030 On 06/11/2025			Bond Future	1	12,300,000	Client	Sell
2025-10-08 16:15:35	2030 On 06/11/2025			Bond Future	1	33,000,000	Client	Sell
2025-10-08 16:15:35	2030 On 06/11/2025			Bond Future	1	33,000,000	Client	Buy
2025-10-08 16:16:53	2030 On 06/11/2025			Bond Future	1	400,000	Client	Sell
2025-10-08 16:16:53	2030 On 06/11/2025			Bond Future	1	400,000	Client	Buy
2025-10-08 16:18:14	2030 On 06/11/2025			Bond Future	1	100,000	Client	Sell
2025-10-08 16:18:14	2030 On 06/11/2025			Bond Future	1	100,000	Client	Buy
2025-10-08 16:18:48	2030 On 06/11/2025			Bond Future	1	400,000	Client	Buy
2025-10-08 16:18:48	2030 On 06/11/2025			Bond Future	1	400,000	Client	Sell
2025-10-08 16:19:32	2030 On 06/11/2025			Bond Future	1	400,000	Client	Buy
2025-10-08 16:19:32	2030 On 06/11/2025			Bond Future	1	400,000	Client	Sell
2025-10-08 16:21:15	2030 On 06/11/2025			Bond Future	1	700,000	Client	Buy
2025-10-08 16:21:15	2030 On 06/11/2025			Bond Future	1	700,000	Client	Sell
2025-10-08 16:22:14	2030 On 06/11/2025			Bond Future	1	2,200,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-08 16:22:14	2030 On 06/11/2025			Bond Future	1	2,200,000	Client	Sell
Total for 2030 Bond Future					20	229,400,000		
2025-10-08 11:48:23	2031 On 06/11/2025			Bond Future	1	6,000,000	Client	Buy
2025-10-08 11:48:23	2031 On 06/11/2025			Bond Future	1	6,000,000	Member	Sell
Total for 2031 Bond Future					2	12,000,000		
2025-10-08 09:41:24	2032 On 05/02/2026			Bond Future	1	85,000,000	Member	Buy
2025-10-08 09:42:59	2032 On 05/02/2026			Bond Future	1	85,000,000	Member	Sell
2025-10-08 09:50:46	2032 On 06/11/2025			Bond Future	1	408,500,000	Member	Sell
2025-10-08 12:21:21	2032 On 06/11/2025			Bond Future	1	324,000,000	Member	Buy
2025-10-08 12:26:38	2032 On 06/11/2025			Bond Future	1	78,000,000	Member	Sell
2025-10-08 12:26:38	2032 On 06/11/2025			Bond Future	1	78,000,000	Member	Buy
2025-10-08 12:26:38	2032 On 06/11/2025			Bond Future	1	6,500,000	Member	Buy
2025-10-08 12:26:38	2032 On 06/11/2025			Bond Future	1	78,000,000	Client	Buy
2025-10-08 12:26:38	2032 On 06/11/2025			Bond Future	1	324,000,000	Member	Sell
2025-10-08 12:26:38	2032 On 06/11/2025			Bond Future	1	324,000,000	Client	Buy
2025-10-08 12:26:38	2032 On 06/11/2025			Bond Future	1	6,500,000	Client	Buy
2025-10-08 12:26:38	2032 On 06/11/2025			Bond Future	1	6,500,000	Member	Sell
Total for 2032 Bond Future					12	1,804,000,000		
2025-10-08 09:41:24	2037 On 05/02/2026			Bond Future	1	100,000,000	Member	Buy
2025-10-08 09:43:17	2037 On 05/02/2026			Bond Future	1	100,000,000	Member	Sell
2025-10-08 09:50:46	2037 On 06/11/2025			Bond Future	1	18,200,000	Member	Sell
2025-10-08 12:17:53	2037 On 06/11/2025			Bond Future	1	2,300,000	Member	Buy
2025-10-08 12:24:43	2037 On 06/11/2025			Bond Future	1	12,400,000	Member	Buy
2025-10-08 12:24:43	2037 On 06/11/2025			Bond Future	1	12,400,000	Member	Sell
2025-10-08 12:24:43	2037 On 06/11/2025			Bond Future	1	12,400,000	Client	Buy
2025-10-08 12:24:44	2037 On 06/11/2025			Bond Future	1	2,300,000	Client	Buy
2025-10-08 12:24:44	2037 On 06/11/2025			Bond Future	1	2,300,000	Member	Sell
2025-10-08 12:24:44	2037 On 06/11/2025			Bond Future	1	3,500,000	Member	Sell
2025-10-08 12:24:44	2037 On 06/11/2025			Bond Future	1	3,500,000	Client	Buy
2025-10-08 12:24:44	2037 On 06/11/2025			Bond Future	1	3,500,000	Member	Buy
2025-10-08 14:11:31	2037 On 06/11/2025			Bond Future	1	67,000,000	Member	Sell
2025-10-08 15:53:28	2037 On 06/11/2025			Bond Future	1	67,000,000	Client	Buy
Total for 2037 Bond Future					14	406,800,000		
2025-10-08 09:41:24	2040 On 05/02/2026			Bond Future	1	105,000,000	Member	Sell
2025-10-08 09:43:47	2040 On 05/02/2026			Bond Future	1	105,000,000	Member	Buy
Total for 2040 Bond Future					2	210,000,000		
2025-10-08 09:41:24	2044 On 05/02/2026			Bond Future	1	85,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-08 09:44:09	2044 On 05/02/2026			Bond Future	1	85,000,000	Member	Buy
Total for 2044 Bond Future					2	170,000,000		
2025-10-08 09:54:13	R186 On 06/11/2025			Bond Future	1	421,800,000	Member	Sell
2025-10-08 09:55:07	R186 On 06/11/2025			Bond Future	1	421,500,000	Member	Buy
2025-10-08 10:32:32	R186 On 06/11/2025			Bond Future	1	300,000	Member	Buy
2025-10-08 10:32:32	R186 On 06/11/2025			Bond Future	1	300,000	Member	Sell
2025-10-08 10:32:32	R186 On 06/11/2025			Bond Future	1	300,000	Client	Buy
Total for R186 Bond Future					5	844,200,000		
2025-10-08 09:50:46	R209 On 06/11/2025			Bond Future	1	74,000,000	Member	Sell
2025-10-08 12:15:44	R209 On 06/11/2025			Bond Future	1	31,000,000	Member	Buy
2025-10-08 12:23:46	R209 On 06/11/2025			Bond Future	1	43,000,000	Member	Buy
2025-10-08 12:23:46	R209 On 06/11/2025			Bond Future	1	31,000,000	Member	Sell
2025-10-08 12:23:46	R209 On 06/11/2025			Bond Future	1	43,000,000	Member	Sell
2025-10-08 12:23:46	R209 On 06/11/2025			Bond Future	1	31,000,000	Client	Buy
2025-10-08 12:23:46	R209 On 06/11/2025			Bond Future	1	43,000,000	Client	Buy
2025-10-08 16:15:01	R209 On 06/11/2025			Bond Future	1	14,000,000	Member	Buy
2025-10-08 16:41:20	R209 On 06/11/2025			Bond Future	1	800,000	Member	Sell
2025-10-08 16:42:29	R209 On 06/11/2025			Bond Future	1	11,900,000	Member	Sell
2025-10-08 16:42:29	R209 On 06/11/2025			Bond Future	1	1,300,000	Member	Sell
2025-10-08 16:42:29	R209 On 06/11/2025			Bond Future	1	11,900,000	Member	Buy
2025-10-08 16:42:29	R209 On 06/11/2025			Bond Future	1	800,000	Member	Buy
2025-10-08 16:42:29	R209 On 06/11/2025			Bond Future	1	800,000	Client	Sell
2025-10-08 16:42:29	R209 On 06/11/2025			Bond Future	1	11,900,000	Client	Sell
2025-10-08 16:42:29	R209 On 06/11/2025			Bond Future	1	1,300,000	Client	Sell
2025-10-08 16:42:29	R209 On 06/11/2025			Bond Future	1	1,300,000	Member	Buy
Total for R209 Bond Future					17	352,000,000		
2025-10-08 09:50:46	R248 On 06/11/2025			Bond Future	1	155,000,000	Member	Sell
2025-10-08 10:30:06	R248 On 06/11/2025			Bond Future	1	20,000,000	Member	Buy
2025-10-08 10:31:31	R248 On 06/11/2025			Bond Future	1	20,000,000	Member	Sell
2025-10-08 10:31:45	R248 On 06/11/2025			Bond Future	1	20,000,000	Member	Buy
2025-10-08 10:31:45	R248 On 06/11/2025			Bond Future	1	20,000,000	Client	Sell
2025-10-08 11:01:29	R248 On 06/11/2025			Bond Future	1	16,700,000	Member	Sell
2025-10-08 12:16:52	R248 On 06/11/2025			Bond Future	1	155,000,000	Client	Buy
2025-10-08 12:19:06	R248 On 06/11/2025			Bond Future	1	2,700,000	Member	Buy
2025-10-08 12:25:56	R248 On 06/11/2025			Bond Future	1	5,000,000	Member	Buy
2025-10-08 12:25:56	R248 On 06/11/2025			Bond Future	1	9,000,000	Member	Buy
2025-10-08 12:25:56	R248 On 06/11/2025			Bond Future	1	9,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-08 12:25:56	R248 On 06/11/2025			Bond Future	1	5,000,000	Client	Buy
2025-10-08 12:25:56	R248 On 06/11/2025			Bond Future	1	2,700,000	Client	Buy
2025-10-08 12:25:56	R248 On 06/11/2025			Bond Future	1	2,700,000	Member	Sell
2025-10-08 12:25:56	R248 On 06/11/2025			Bond Future	1	9,000,000	Client	Buy
2025-10-08 12:25:56	R248 On 06/11/2025			Bond Future	1	5,000,000	Member	Sell
2025-10-08 13:51:51	R248 On 06/11/2025			Bond Future	1	200,000	Member	Sell
2025-10-08 13:51:51	R248 On 06/11/2025			Bond Future	1	200,000	Member	Buy
2025-10-08 13:59:32	R248 On 06/11/2025			Bond Future	1	200,000	Member	Buy
2025-10-08 13:59:32	R248 On 06/11/2025			Bond Future	1	200,000	Client	Sell
Total for R248 Bond Future					20	457,600,000		
Grand Total for all Instruments					94	4,486,000,000		