



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: 12/11/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-11-12 11:20:19	2032 On 05/02/2026			Bond Future	1	30,000,000	Member	Sell
2025-11-12 11:20:47	2032 On 05/02/2026			Bond Future	1	30,000,000	Member	Buy
2025-11-12 12:09:36	2032 On 07/05/2026			Bond Future	1	96,300,000	Member	Buy
2025-11-12 12:10:09	2032 On 07/05/2026			Bond Future	1	17,000,000	Member	Sell
2025-11-12 12:56:48	2032 On 07/05/2026			Bond Future	1	79,300,000	Member	Sell
2025-11-12 12:56:48	2032 On 07/05/2026			Bond Future	1	17,000,000	Client	Sell
2025-11-12 12:56:48	2032 On 07/05/2026			Bond Future	1	17,000,000	Member	Buy
2025-11-12 12:56:48	2032 On 07/05/2026			Bond Future	1	79,300,000	Member	Buy
2025-11-12 12:56:48	2032 On 07/05/2026			Bond Future	1	79,300,000	Client	Sell
Total for 2032 Bond Future					9	445,200,000		
2025-11-12 11:20:19	2037 On 05/02/2026			Bond Future	1	33,000,000	Member	Sell
2025-11-12 11:21:10	2037 On 05/02/2026			Bond Future	1	33,000,000	Member	Buy
Total for 2037 Bond Future					2	66,000,000		
2025-11-12 11:27:44	2040 On 05/02/2026			Bond Future	1	100,000,000	Member	Sell
2025-11-12 11:39:55	2040 On 05/02/2026			Bond Future	1	100,000,000	Client	Buy
2025-11-12 12:09:36	2040 On 05/02/2026			Bond Future	1	101,300,000	Member	Sell
2025-11-12 12:10:34	2040 On 05/02/2026			Bond Future	1	17,800,000	Member	Buy
2025-11-12 12:58:40	2040 On 05/02/2026			Bond Future	1	83,500,000	Member	Buy
2025-11-12 12:58:40	2040 On 05/02/2026			Bond Future	1	83,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-11-12 12:58:40	2040 On 05/02/2026			Bond Future	1	83,500,000	Client	Buy
2025-11-12 12:58:41	2040 On 05/02/2026			Bond Future	1	17,800,000	Member	Sell
2025-11-12 12:58:41	2040 On 05/02/2026			Bond Future	1	17,800,000	Client	Buy
Total for 2040 Bond Future					9	605,200,000		
2025-11-12 17:03:05	2044 On 05/02/2026			Bond Future	1	85,000,000	Member	Buy
2025-11-12 17:03:41	2044 On 05/02/2026			Bond Future	1	85,000,000	Member	Sell
2025-11-12 17:17:45	2044 On 07/05/2026			Bond Future	1	477,100,000	Member	Buy
2025-11-12 17:19:37	2044 On 07/05/2026			Bond Future	1	477,100,000	Member	Sell
Total for 2044 Bond Future					4	1,124,200,000		
2025-11-12 10:53:51	R035 On 05/02/2026			Bond Future	1	4,000,000	Member	Sell
2025-11-12 11:32:04	R035 On 05/02/2026			Bond Future	1	3,000,000	Member	Buy
2025-11-12 11:32:49	R035 On 05/02/2026			Bond Future	1	1,000,000	Member	Buy
2025-11-12 11:32:49	R035 On 05/02/2026			Bond Future	1	1,000,000	Member	Sell
2025-11-12 11:32:49	R035 On 05/02/2026			Bond Future	1	3,000,000	Member	Sell
2025-11-12 11:32:49	R035 On 05/02/2026			Bond Future	1	1,000,000	Client	Buy
2025-11-12 11:32:49	R035 On 05/02/2026			Bond Future	1	3,000,000	Client	Buy
2025-11-12 17:17:45	R035 On 07/05/2026			Bond Future	1	872,000,000	Member	Sell
2025-11-12 17:18:43	R035 On 07/05/2026			Bond Future	1	872,000,000	Member	Buy
Total for R035 Bond Future					9	1,760,000,000		
2025-11-12 17:01:05	R053 On 05/02/2026			Bond Future	1	10,000,000	Member	Sell
2025-11-12 17:03:33	R053 On 05/02/2026			Bond Future	1	10,000,000	Member	Buy
2025-11-12 17:04:51	R053 On 05/02/2026			Bond Future	1	10,000,000	Member	Sell
2025-11-12 17:04:51	R053 On 05/02/2026			Bond Future	1	10,000,000	Client	Buy
Total for R053 Bond Future					4	40,000,000		
2025-11-12 11:20:19	R209 On 05/02/2026			Bond Future	1	30,000,000	Member	Sell
2025-11-12 11:20:59	R209 On 05/02/2026			Bond Future	1	30,000,000	Member	Buy
Total for R209 Bond Future					2	60,000,000		
2025-11-12 10:53:51	R248 On 05/02/2026			Bond Future	1	75,800,000	Member	Sell
2025-11-12 11:20:19	R248 On 05/02/2026			Bond Future	1	34,000,000	Member	Sell
2025-11-12 11:20:36	R248 On 05/02/2026			Bond Future	1	34,000,000	Member	Buy
2025-11-12 11:37:13	R248 On 05/02/2026			Bond Future	1	1,500,000	Member	Buy
2025-11-12 11:38:47	R248 On 05/02/2026			Bond Future	1	20,600,000	Member	Buy
2025-11-12 11:38:47	R248 On 05/02/2026			Bond Future	1	30,500,000	Member	Buy
2025-11-12 11:38:47	R248 On 05/02/2026			Bond Future	1	23,200,000	Member	Buy
2025-11-12 11:38:47	R248 On 05/02/2026			Bond Future	1	23,200,000	Member	Sell
2025-11-12 11:38:47	R248 On 05/02/2026			Bond Future	1	30,500,000	Client	Buy
2025-11-12 11:38:47	R248 On 05/02/2026			Bond Future	1	20,600,000	Member	Sell
2025-11-12 11:38:47	R248 On 05/02/2026			Bond Future	1	20,600,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-11-12 11:38:47	R248 On 05/02/2026			Bond Future	1	23,200,000	Client	Buy
2025-11-12 11:38:47	R248 On 05/02/2026			Bond Future	1	30,500,000	Member	Sell
2025-11-12 11:38:48	R248 On 05/02/2026			Bond Future	1	1,500,000	Client	Buy
2025-11-12 11:38:48	R248 On 05/02/2026			Bond Future	1	1,500,000	Member	Sell
2025-11-12 17:20:42	R248 On 07/05/2026			Bond Future	1	482,100,000	Member	Sell
2025-11-12 17:20:45	R248 On 07/05/2026			Bond Future	1	482,100,000	Member	Buy
Total for R248 Bond Future					17	1,335,400,000		
Grand Total for all Instruments					56	5,436,000,000		