



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: 14/11/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-11-14 10:38:14	2030 On 05/02/2026			Bond Future	1	100,000,000	Member	Buy
2025-11-14 10:38:39	2030 On 05/02/2026			Bond Future	1	100,000,000	Member	Sell
2025-11-14 11:03:37	2030 On 05/02/2026			Bond Future	1	100,000,000	Client	Sell
2025-11-14 11:03:37	2030 On 05/02/2026			Bond Future	1	100,000,000	Member	Buy
2025-11-14 11:50:14	2030 On 05/02/2026			Bond Future	1	53,800,000	Member	Buy
2025-11-14 12:13:19	2030 On 05/02/2026			Bond Future	1	53,800,000	Client	Sell
2025-11-14 17:22:23	2030 On 05/02/2026			Bond Future	1	4,900,000	Member	Buy
2025-11-14 17:28:18	2030 On 05/02/2026			Bond Future	1	4,900,000	Client	Sell
Total for 2030 Bond Future					8	517,400,000		
2025-11-14 09:44:30	2032 On 05/02/2026			Bond Future	1	54,200,000	Member	Sell
2025-11-14 10:05:46	2032 On 05/02/2026			Bond Future	1	600,000	Member	Buy
2025-11-14 10:07:46	2032 On 05/02/2026			Bond Future	1	5,500,000	Member	Sell
2025-11-14 10:07:46	2032 On 05/02/2026			Bond Future	1	5,900,000	Member	Sell
2025-11-14 10:07:46	2032 On 05/02/2026			Bond Future	1	11,800,000	Client	Buy
2025-11-14 10:07:46	2032 On 05/02/2026			Bond Future	1	11,800,000	Member	Sell
2025-11-14 10:07:46	2032 On 05/02/2026			Bond Future	1	5,900,000	Client	Buy
2025-11-14 10:07:46	2032 On 05/02/2026			Bond Future	1	5,900,000	Client	Buy
2025-11-14 10:07:46	2032 On 05/02/2026			Bond Future	1	5,900,000	Member	Sell
2025-11-14 10:07:46	2032 On 05/02/2026			Bond Future	1	5,500,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-11-14 10:07:46	2032 On 05/02/2026			Bond Future	1	11,800,000	Member	Buy
2025-11-14 10:07:46	2032 On 05/02/2026			Bond Future	1	5,900,000	Member	Buy
2025-11-14 10:07:46	2032 On 05/02/2026			Bond Future	1	5,900,000	Member	Buy
2025-11-14 10:07:46	2032 On 05/02/2026			Bond Future	1	5,500,000	Member	Buy
2025-11-14 10:07:47	2032 On 05/02/2026			Bond Future	1	5,500,000	Member	Buy
2025-11-14 10:07:47	2032 On 05/02/2026			Bond Future	1	3,000,000	Member	Buy
2025-11-14 10:07:47	2032 On 05/02/2026			Bond Future	1	5,500,000	Client	Buy
2025-11-14 10:07:47	2032 On 05/02/2026			Bond Future	1	3,000,000	Member	Sell
2025-11-14 10:07:47	2032 On 05/02/2026			Bond Future	1	5,500,000	Member	Sell
2025-11-14 10:07:47	2032 On 05/02/2026			Bond Future	1	2,000,000	Client	Buy
2025-11-14 10:07:47	2032 On 05/02/2026			Bond Future	1	2,000,000	Member	Sell
2025-11-14 10:07:47	2032 On 05/02/2026			Bond Future	1	3,000,000	Member	Sell
2025-11-14 10:07:47	2032 On 05/02/2026			Bond Future	1	3,000,000	Member	Sell
2025-11-14 10:07:47	2032 On 05/02/2026			Bond Future	1	3,000,000	Client	Buy
2025-11-14 10:07:47	2032 On 05/02/2026			Bond Future	1	3,000,000	Member	Buy
2025-11-14 10:07:47	2032 On 05/02/2026			Bond Future	1	3,000,000	Member	Buy
2025-11-14 10:07:47	2032 On 05/02/2026			Bond Future	1	2,000,000	Member	Buy
2025-11-14 10:07:47	2032 On 05/02/2026			Bond Future	1	3,000,000	Client	Buy
2025-11-14 10:07:47	2032 On 05/02/2026			Bond Future	1	3,000,000	Client	Buy
2025-11-14 10:07:48	2032 On 05/02/2026			Bond Future	1	1,000,000	Member	Buy
2025-11-14 10:07:48	2032 On 05/02/2026			Bond Future	1	2,000,000	Member	Buy
2025-11-14 10:07:48	2032 On 05/02/2026			Bond Future	1	1,000,000	Member	Buy
2025-11-14 10:07:48	2032 On 05/02/2026			Bond Future	1	1,000,000	Member	Buy
2025-11-14 10:07:48	2032 On 05/02/2026			Bond Future	1	1,000,000	Member	Buy
2025-11-14 10:07:48	2032 On 05/02/2026			Bond Future	1	2,000,000	Client	Buy
2025-11-14 10:07:48	2032 On 05/02/2026			Bond Future	1	1,000,000	Member	Sell
2025-11-14 10:07:48	2032 On 05/02/2026			Bond Future	1	1,000,000	Member	Sell
2025-11-14 10:07:48	2032 On 05/02/2026			Bond Future	1	1,000,000	Client	Buy
2025-11-14 10:07:48	2032 On 05/02/2026			Bond Future	1	1,000,000	Client	Buy
2025-11-14 10:07:48	2032 On 05/02/2026			Bond Future	1	1,000,000	Member	Sell
2025-11-14 10:07:48	2032 On 05/02/2026			Bond Future	1	1,000,000	Member	Sell
2025-11-14 10:07:48	2032 On 05/02/2026			Bond Future	1	1,000,000	Client	Buy
2025-11-14 10:07:48	2032 On 05/02/2026			Bond Future	1	1,000,000	Client	Buy
2025-11-14 10:07:48	2032 On 05/02/2026			Bond Future	1	2,000,000	Member	Sell
2025-11-14 10:07:49	2032 On 05/02/2026			Bond Future	1	600,000	Client	Buy
2025-11-14 10:07:49	2032 On 05/02/2026			Bond Future	1	1,000,000	Client	Buy
2025-11-14 10:07:49	2032 On 05/02/2026			Bond Future	1	1,000,000	Member	Sell
2025-11-14 10:07:49	2032 On 05/02/2026			Bond Future	1	1,000,000	Client	Buy
2025-11-14 10:07:49	2032 On 05/02/2026			Bond Future	1	1,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-11-14 10:07:49	2032 On 05/02/2026			Bond Future	1	1,000,000	Member	Buy
2025-11-14 10:07:49	2032 On 05/02/2026			Bond Future	1	1,000,000	Member	Sell
2025-11-14 10:07:49	2032 On 05/02/2026			Bond Future	1	600,000	Member	Sell
Total for 2032 Bond Future					52	216,800,000		
2025-11-14 16:45:12	2033 On 07/05/2026			Bond Future	1	103,500,000	Member	Buy
2025-11-14 16:46:51	2033 On 07/05/2026			Bond Future	1	103,500,000	Member	Sell
2025-11-14 17:12:41	2033 On 07/05/2026			Bond Future	1	103,500,000	Client	Sell
2025-11-14 17:12:41	2033 On 07/05/2026			Bond Future	1	103,500,000	Member	Buy
Total for 2033 Bond Future					4	414,000,000		
2025-11-14 14:57:00	2044 On 05/02/2026			Bond Future	1	15,500,000	Member	Sell
2025-11-14 15:14:08	2044 On 05/02/2026			Bond Future	1	15,500,000	Client	Buy
Total for 2044 Bond Future					2	31,000,000		
2025-11-14 13:51:30	R213 On 05/02/2026			Bond Future	1	22,800,000	Member	Buy
2025-11-14 13:51:56	R213 On 05/02/2026			Bond Future	1	22,800,000	Member	Sell
2025-11-14 13:53:45	R213 On 05/02/2026			Bond Future	1	22,800,000	Member	Sell
2025-11-14 13:59:21	R213 On 05/02/2026			Bond Future	1	22,800,000	Client	Sell
2025-11-14 13:59:21	R213 On 05/02/2026			Bond Future	1	22,800,000	Member	Buy
2025-11-14 15:54:57	R213 On 05/02/2026			Bond Future	1	22,800,000	Member	Buy
Total for R213 Bond Future					6	136,800,000		
2025-11-14 16:55:32	R4R2 On 05/02/2026			Bond Future	1	112,000,000	Member	Sell
2025-11-14 17:25:45	R4R2 On 05/02/2026			Bond Future	1	5,500,000	Member	Buy
2025-11-14 17:27:13	R4R2 On 05/02/2026			Bond Future	1	46,800,000	Member	Buy
2025-11-14 17:27:13	R4R2 On 05/02/2026			Bond Future	1	46,800,000	Client	Buy
2025-11-14 17:27:13	R4R2 On 05/02/2026			Bond Future	1	26,900,000	Member	Sell
2025-11-14 17:27:13	R4R2 On 05/02/2026			Bond Future	1	21,500,000	Member	Sell
2025-11-14 17:27:13	R4R2 On 05/02/2026			Bond Future	1	46,800,000	Member	Sell
2025-11-14 17:27:13	R4R2 On 05/02/2026			Bond Future	1	26,900,000	Member	Buy
2025-11-14 17:27:13	R4R2 On 05/02/2026			Bond Future	1	21,500,000	Member	Buy
2025-11-14 17:27:13	R4R2 On 05/02/2026			Bond Future	1	21,500,000	Client	Buy
2025-11-14 17:27:13	R4R2 On 05/02/2026			Bond Future	1	26,900,000	Client	Buy
2025-11-14 17:27:14	R4R2 On 05/02/2026			Bond Future	1	11,300,000	Member	Buy
2025-11-14 17:27:14	R4R2 On 05/02/2026			Bond Future	1	5,500,000	Member	Sell
2025-11-14 17:27:14	R4R2 On 05/02/2026			Bond Future	1	11,300,000	Member	Sell
2025-11-14 17:27:14	R4R2 On 05/02/2026			Bond Future	1	5,500,000	Client	Buy
2025-11-14 17:27:14	R4R2 On 05/02/2026			Bond Future	1	11,300,000	Client	Buy
Total for R4R2 Bond Future					16	448,000,000		
Grand Total for all Instruments					88	1,764,000,000		