



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: 23/12/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-23 11:28:14	2037 On 05/02/2026			Bond Future	1	600,000	Member	Buy
2025-12-23 11:28:14	2037 On 05/02/2026			Bond Future	1	600,000	Member	Sell
2025-12-23 11:47:29	2037 On 05/02/2026			Bond Future	1	600,000	Client	Buy
2025-12-23 11:47:29	2037 On 05/02/2026			Bond Future	1	600,000	Member	Sell
2025-12-23 12:47:50	2037 On 05/02/2026			Bond Future	1	464,700,000	Member	Buy
2025-12-23 13:55:23	2037 On 05/02/2026			Bond Future	1	104,900,000	Member	Sell
2025-12-23 13:57:54	2037 On 05/02/2026			Bond Future	1	32,600,000	Member	Sell
2025-12-23 13:57:54	2037 On 05/02/2026			Bond Future	1	73,500,000	Member	Buy
2025-12-23 13:57:54	2037 On 05/02/2026			Bond Future	1	32,600,000	Member	Buy
2025-12-23 13:57:54	2037 On 05/02/2026			Bond Future	1	73,500,000	Member	Sell
2025-12-23 13:57:54	2037 On 05/02/2026			Bond Future	1	231,600,000	Member	Sell
2025-12-23 13:57:54	2037 On 05/02/2026			Bond Future	1	73,500,000	Client	Sell
2025-12-23 13:57:54	2037 On 05/02/2026			Bond Future	1	32,600,000	Client	Sell
2025-12-23 13:57:54	2037 On 05/02/2026			Bond Future	1	231,600,000	Member	Buy
2025-12-23 13:57:54	2037 On 05/02/2026			Bond Future	1	231,600,000	Client	Sell
2025-12-23 13:57:55	2037 On 05/02/2026			Bond Future	1	104,900,000	Member	Buy
2025-12-23 13:57:55	2037 On 05/02/2026			Bond Future	1	22,100,000	Member	Buy
2025-12-23 13:57:55	2037 On 05/02/2026			Bond Future	1	104,900,000	Client	Sell
2025-12-23 13:57:55	2037 On 05/02/2026			Bond Future	1	22,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-12-23 13:57:55	2037 On 05/02/2026			Bond Future	1	22,100,000	Client	Sell
Total for 2037 Bond Future					20	1,861,200,000		
2025-12-23 09:04:56	2044 On 05/02/2026			Bond Future	1	375,800,000	Member	Buy
2025-12-23 10:09:08	2044 On 05/02/2026			Bond Future	1	80,000,000	Member	Sell
2025-12-23 10:10:54	2044 On 05/02/2026			Bond Future	1	80,000,000	Client	Sell
2025-12-23 10:10:54	2044 On 05/02/2026			Bond Future	1	61,000,000	Member	Sell
2025-12-23 10:10:54	2044 On 05/02/2026			Bond Future	1	187,200,000	Member	Sell
2025-12-23 10:10:54	2044 On 05/02/2026			Bond Future	1	47,600,000	Member	Sell
2025-12-23 10:10:54	2044 On 05/02/2026			Bond Future	1	61,000,000	Member	Buy
2025-12-23 10:10:54	2044 On 05/02/2026			Bond Future	1	80,000,000	Member	Buy
2025-12-23 10:10:54	2044 On 05/02/2026			Bond Future	1	61,000,000	Client	Sell
2025-12-23 10:10:54	2044 On 05/02/2026			Bond Future	1	47,600,000	Member	Buy
2025-12-23 10:10:54	2044 On 05/02/2026			Bond Future	1	187,200,000	Member	Buy
2025-12-23 10:10:54	2044 On 05/02/2026			Bond Future	1	47,600,000	Client	Sell
2025-12-23 10:10:54	2044 On 05/02/2026			Bond Future	1	187,200,000	Client	Sell
Total for 2044 Bond Future					13	1,503,200,000		
2025-12-23 09:04:56	R213 On 05/02/2026			Bond Future	1	25,700,000	Member	Sell
2025-12-23 09:55:00	R213 On 05/02/2026			Bond Future	1	5,000,000	Member	Buy
2025-12-23 09:57:44	R213 On 05/02/2026			Bond Future	1	20,700,000	Member	Buy
2025-12-23 09:57:44	R213 On 05/02/2026			Bond Future	1	5,000,000	Member	Sell
2025-12-23 09:57:44	R213 On 05/02/2026			Bond Future	1	5,000,000	Client	Buy
2025-12-23 09:57:44	R213 On 05/02/2026			Bond Future	1	20,700,000	Client	Buy
2025-12-23 09:57:44	R213 On 05/02/2026			Bond Future	1	20,700,000	Member	Sell
Total for R213 Bond Future					7	102,800,000		
Grand Total for all Instruments					40	3,467,200,000		