



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: 22/05/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-05-22 10:28:58	2032 On 07/08/2025			Bond Future	1	12,500,000	Member	Sell
2025-05-22 10:28:58	2032 On 07/08/2025			Bond Future	1	12,500,000	Member	Buy
Total for 2032 Bond Future					2	25,000,000		
2025-05-22 08:55:34	2037 On 07/08/2025			Bond Future	1	20,400,000	Member	Buy
2025-05-22 10:33:34	2037 On 07/08/2025			Bond Future	1	20,400,000	Member	Sell
2025-05-22 10:37:15	2037 On 07/08/2025			Bond Future	1	20,400,000	Client	Sell
2025-05-22 10:37:15	2037 On 07/08/2025			Bond Future	1	20,400,000	Member	Buy
2025-05-22 14:50:35	2037 On 07/05/2026	10.95	Call	Bond Future	1	14,100,000	Member	Buy
2025-05-22 14:50:35	2037 On 07/05/2026	12.40	Put	Bond Future	1	14,100,000	Member	Sell
2025-05-22 14:50:35	2037 On 07/05/2026	12.40	Put	Bond Future	1	14,200,000	Member	Buy
2025-05-22 14:50:35	2037 On 07/05/2026	10.95	Call	Bond Future	1	14,200,000	Member	Sell
2025-05-22 16:22:33	2037 On 07/08/2025			Bond Future	1	27,100,000	Member	Sell
2025-05-22 16:53:50	2037 On 07/05/2026	12.40	Put	Bond Future	1	100,000	Member	Sell
2025-05-22 16:53:59	2037 On 07/05/2026	10.95	Call	Bond Future	1	100,000	Member	Buy
2025-05-22 16:54:44	2037 On 07/05/2026	12.40	Put	Bond Future	1	100,000	Member	Buy
2025-05-22 16:54:56	2037 On 07/05/2026	10.95	Call	Bond Future	1	100,000	Member	Sell
2025-05-22 16:55:13	2037 On 07/05/2026	10.95	Call	Bond Future	1	14,100,000	Member	Sell
2025-05-22 16:55:13	2037 On 07/05/2026	10.95	Call	Bond Future	1	100,000	Member	Buy
2025-05-22 16:55:24	2037 On 07/05/2026	12.40	Put	Bond Future	1	14,100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-05-22 16:55:24	2037 On 07/05/2026	12.40	Put	Bond Future	1	14,000,000	Member	Sell
2025-05-22 16:57:39	2037 On 07/05/2026	12.40	Put	Bond Future	1	100,000	Client	Sell
2025-05-22 16:58:12	2037 On 07/05/2026	10.95	Call	Bond Future	1	100,000	Client	Buy
2025-05-22 17:15:12	2037 On 07/08/2025			Bond Future	1	27,100,000	Member	Buy
2025-05-22 17:15:43	2037 On 07/08/2025			Bond Future	1	27,100,000	Client	Buy
2025-05-22 17:15:43	2037 On 07/08/2025			Bond Future	1	27,100,000	Member	Sell
2025-05-22 17:19:44	2037 On 07/05/2026	10.95	Call	Bond Future	1	14,000,000	Member	Buy
2025-05-22 17:19:44	2037 On 07/05/2026	10.95	Call	Bond Future	1	14,000,000	Member	Sell
2025-05-22 17:19:44	2037 On 07/05/2026	10.95	Call	Bond Future	1	14,000,000	Client	Buy
2025-05-22 17:19:44	2037 On 07/05/2026	10.95	Call	Bond Future	1	100,000	Member	Sell
2025-05-22 17:19:44	2037 On 07/05/2026	10.95	Call	Bond Future	1	100,000	Client	Buy
2025-05-22 17:21:03	2037 On 07/05/2026	12.40	Put	Bond Future	1	100,000	Member	Buy
2025-05-22 17:21:03	2037 On 07/05/2026	12.40	Put	Bond Future	1	100,000	Client	Sell
2025-05-22 17:21:03	2037 On 07/05/2026	12.40	Put	Bond Future	1	100,000	Member	Sell
2025-05-22 17:21:04	2037 On 07/05/2026	12.40	Put	Bond Future	1	14,000,000	Member	Buy
2025-05-22 17:21:04	2037 On 07/05/2026	12.40	Put	Bond Future	1	14,000,000	Client	Sell
Total for 2037 Bond Future					32	360,000,000		
2025-05-22 09:38:52	2040 On 07/08/2025			Bond Future	1	461,600,000	Member	Sell
2025-05-22 09:39:32	2040 On 07/08/2025			Bond Future	1	1,400,000	Member	Buy
2025-05-22 10:15:32	2040 On 07/08/2025			Bond Future	1	31,200,000	Member	Buy
2025-05-22 10:15:32	2040 On 07/08/2025			Bond Future	1	23,900,000	Member	Buy
2025-05-22 10:15:32	2040 On 07/08/2025			Bond Future	1	2,600,000	Member	Buy
2025-05-22 10:15:32	2040 On 07/08/2025			Bond Future	1	31,200,000	Client	Buy
2025-05-22 10:15:32	2040 On 07/08/2025			Bond Future	1	31,200,000	Member	Sell
2025-05-22 10:15:32	2040 On 07/08/2025			Bond Future	1	23,900,000	Client	Buy
2025-05-22 10:15:32	2040 On 07/08/2025			Bond Future	1	9,400,000	Member	Sell
2025-05-22 10:15:32	2040 On 07/08/2025			Bond Future	1	3,200,000	Member	Sell
2025-05-22 10:15:32	2040 On 07/08/2025			Bond Future	1	3,200,000	Client	Buy
2025-05-22 10:15:32	2040 On 07/08/2025			Bond Future	1	2,600,000	Member	Sell
2025-05-22 10:15:32	2040 On 07/08/2025			Bond Future	1	9,400,000	Client	Buy
2025-05-22 10:15:32	2040 On 07/08/2025			Bond Future	1	9,400,000	Member	Buy
2025-05-22 10:15:32	2040 On 07/08/2025			Bond Future	1	3,200,000	Member	Buy
2025-05-22 10:15:32	2040 On 07/08/2025			Bond Future	1	23,900,000	Member	Sell
2025-05-22 10:15:32	2040 On 07/08/2025			Bond Future	1	2,600,000	Client	Buy
2025-05-22 10:47:22	2040 On 07/08/2025			Bond Future	1	600,000	Member	Sell
2025-05-22 10:48:03	2040 On 07/08/2025			Bond Future	1	600,000	Member	Buy
2025-05-22 10:51:36	2040 On 07/08/2025			Bond Future	1	1,200,000	Member	Sell
2025-05-22 10:51:36	2040 On 07/08/2025			Bond Future	1	74,700,000	Member	Buy
2025-05-22 10:51:36	2040 On 07/08/2025			Bond Future	1	1,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2025-05-22 10:51:36	2040 On 07/08/2025			Bond Future	1	74,700,000 Client	Buy
2025-05-22 10:51:36	2040 On 07/08/2025			Bond Future	1	800,000 Member	Sell
2025-05-22 10:51:36	2040 On 07/08/2025			Bond Future	1	74,700,000 Member	Sell
2025-05-22 10:51:36	2040 On 07/08/2025			Bond Future	1	800,000 Client	Buy
2025-05-22 10:51:36	2040 On 07/08/2025			Bond Future	1	1,200,000 Client	Buy
2025-05-22 10:51:36	2040 On 07/08/2025			Bond Future	1	800,000 Member	Buy
2025-05-22 10:51:37	2040 On 07/08/2025			Bond Future	1	134,000,000 Member	Sell
2025-05-22 10:51:37	2040 On 07/08/2025			Bond Future	1	4,600,000 Client	Buy
2025-05-22 10:51:37	2040 On 07/08/2025			Bond Future	1	7,800,000 Member	Sell
2025-05-22 10:51:37	2040 On 07/08/2025			Bond Future	1	7,800,000 Client	Buy
2025-05-22 10:51:37	2040 On 07/08/2025			Bond Future	1	4,600,000 Member	Sell
2025-05-22 10:51:37	2040 On 07/08/2025			Bond Future	1	134,000,000 Client	Buy
2025-05-22 10:51:37	2040 On 07/08/2025			Bond Future	1	134,000,000 Member	Buy
2025-05-22 10:51:37	2040 On 07/08/2025			Bond Future	1	7,800,000 Member	Buy
2025-05-22 10:51:37	2040 On 07/08/2025			Bond Future	1	4,600,000 Member	Buy
2025-05-22 10:51:38	2040 On 07/08/2025			Bond Future	1	800,000 Member	Buy
2025-05-22 10:51:38	2040 On 07/08/2025			Bond Future	1	1,200,000 Member	Buy
2025-05-22 10:51:38	2040 On 07/08/2025			Bond Future	1	1,300,000 Member	Buy
2025-05-22 10:51:38	2040 On 07/08/2025			Bond Future	1	800,000 Member	Buy
2025-05-22 10:51:38	2040 On 07/08/2025			Bond Future	1	800,000 Client	Buy
2025-05-22 10:51:38	2040 On 07/08/2025			Bond Future	1	1,300,000 Member	Sell
2025-05-22 10:51:38	2040 On 07/08/2025			Bond Future	1	800,000 Member	Sell
2025-05-22 10:51:38	2040 On 07/08/2025			Bond Future	1	1,200,000 Member	Sell
2025-05-22 10:51:38	2040 On 07/08/2025			Bond Future	1	800,000 Member	Sell
2025-05-22 10:51:38	2040 On 07/08/2025			Bond Future	1	800,000 Client	Buy
2025-05-22 10:51:38	2040 On 07/08/2025			Bond Future	1	1,200,000 Client	Buy
2025-05-22 10:51:38	2040 On 07/08/2025			Bond Future	1	1,300,000 Client	Buy
2025-05-22 10:51:39	2040 On 07/08/2025			Bond Future	1	18,800,000 Client	Buy
2025-05-22 10:51:39	2040 On 07/08/2025			Bond Future	1	100,000 Member	Buy
2025-05-22 10:51:39	2040 On 07/08/2025			Bond Future	1	18,800,000 Member	Sell
2025-05-22 10:51:39	2040 On 07/08/2025			Bond Future	1	100,000 Member	Sell
2025-05-22 10:51:39	2040 On 07/08/2025			Bond Future	1	2,600,000 Client	Buy
2025-05-22 10:51:39	2040 On 07/08/2025			Bond Future	1	100,000 Client	Buy
2025-05-22 10:51:39	2040 On 07/08/2025			Bond Future	1	2,600,000 Member	Sell
2025-05-22 10:51:39	2040 On 07/08/2025			Bond Future	1	18,800,000 Member	Buy
2025-05-22 10:51:39	2040 On 07/08/2025			Bond Future	1	2,600,000 Member	Buy
2025-05-22 10:51:40	2040 On 07/08/2025			Bond Future	1	16,800,000 Member	Buy
2025-05-22 10:51:40	2040 On 07/08/2025			Bond Future	1	43,100,000 Member	Buy
2025-05-22 10:51:40	2040 On 07/08/2025			Bond Future	1	1,700,000 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2025-05-22 10:51:40	2040 On 07/08/2025			Bond Future	1	43,100,000 Client	Buy
2025-05-22 10:51:40	2040 On 07/08/2025			Bond Future	1	16,800,000 Member	Sell
2025-05-22 10:51:40	2040 On 07/08/2025			Bond Future	1	1,700,000 Member	Sell
2025-05-22 10:51:40	2040 On 07/08/2025			Bond Future	1	16,800,000 Client	Buy
2025-05-22 10:51:40	2040 On 07/08/2025			Bond Future	1	43,100,000 Member	Sell
2025-05-22 10:51:40	2040 On 07/08/2025			Bond Future	1	1,700,000 Client	Buy
2025-05-22 10:51:41	2040 On 07/08/2025			Bond Future	1	22,500,000 Member	Sell
2025-05-22 10:51:41	2040 On 07/08/2025			Bond Future	1	3,600,000 Member	Buy
2025-05-22 10:51:41	2040 On 07/08/2025			Bond Future	1	400,000 Member	Buy
2025-05-22 10:51:41	2040 On 07/08/2025			Bond Future	1	3,600,000 Client	Buy
2025-05-22 10:51:41	2040 On 07/08/2025			Bond Future	1	1,700,000 Client	Buy
2025-05-22 10:51:41	2040 On 07/08/2025			Bond Future	1	22,500,000 Client	Buy
2025-05-22 10:51:41	2040 On 07/08/2025			Bond Future	1	400,000 Client	Buy
2025-05-22 10:51:41	2040 On 07/08/2025			Bond Future	1	22,500,000 Member	Buy
2025-05-22 10:51:41	2040 On 07/08/2025			Bond Future	1	1,700,000 Member	Buy
2025-05-22 10:51:41	2040 On 07/08/2025			Bond Future	1	3,600,000 Member	Sell
2025-05-22 10:51:41	2040 On 07/08/2025			Bond Future	1	400,000 Member	Sell
2025-05-22 10:51:41	2040 On 07/08/2025			Bond Future	1	1,700,000 Member	Sell
2025-05-22 10:51:42	2040 On 07/08/2025			Bond Future	1	300,000 Client	Buy
2025-05-22 10:51:42	2040 On 07/08/2025			Bond Future	1	3,300,000 Client	Buy
2025-05-22 10:51:42	2040 On 07/08/2025			Bond Future	1	14,400,000 Client	Buy
2025-05-22 10:51:42	2040 On 07/08/2025			Bond Future	1	9,400,000 Member	Sell
2025-05-22 10:51:42	2040 On 07/08/2025			Bond Future	1	300,000 Member	Sell
2025-05-22 10:51:42	2040 On 07/08/2025			Bond Future	1	9,400,000 Client	Buy
2025-05-22 10:51:42	2040 On 07/08/2025			Bond Future	1	3,300,000 Member	Sell
2025-05-22 10:51:42	2040 On 07/08/2025			Bond Future	1	14,400,000 Member	Sell
2025-05-22 10:51:42	2040 On 07/08/2025			Bond Future	1	14,400,000 Member	Buy
2025-05-22 10:51:42	2040 On 07/08/2025			Bond Future	1	9,400,000 Member	Buy
2025-05-22 10:51:42	2040 On 07/08/2025			Bond Future	1	300,000 Member	Buy
2025-05-22 10:51:42	2040 On 07/08/2025			Bond Future	1	3,300,000 Member	Buy
2025-05-22 10:51:43	2040 On 07/08/2025			Bond Future	1	17,600,000 Member	Buy
2025-05-22 10:51:43	2040 On 07/08/2025			Bond Future	1	600,000 Member	Buy
2025-05-22 10:51:43	2040 On 07/08/2025			Bond Future	1	5,800,000 Member	Buy
2025-05-22 10:51:43	2040 On 07/08/2025			Bond Future	1	600,000 Client	Buy
2025-05-22 10:51:43	2040 On 07/08/2025			Bond Future	1	5,800,000 Client	Buy
2025-05-22 10:51:43	2040 On 07/08/2025			Bond Future	1	17,600,000 Client	Buy
2025-05-22 10:51:43	2040 On 07/08/2025			Bond Future	1	600,000 Member	Sell
2025-05-22 10:51:43	2040 On 07/08/2025			Bond Future	1	17,600,000 Member	Sell
2025-05-22 10:51:43	2040 On 07/08/2025			Bond Future	1	5,800,000 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-05-22 10:51:44	2040 On 07/08/2025			Bond Future	1	1,400,000	Client	Buy
2025-05-22 10:51:44	2040 On 07/08/2025			Bond Future	1	1,400,000	Member	Sell
2025-05-22 11:05:53	2040 On 07/08/2025			Bond Future	1	600,000	Member	Sell
2025-05-22 11:05:53	2040 On 07/08/2025			Bond Future	1	600,000	Client	Buy
Total for 2040 Bond Future					104	1,848,800,000		
2025-05-22 11:16:30	R035 On 07/08/2025			Bond Future	1	36,400,000	Member	Buy
2025-05-22 11:17:25	R035 On 07/08/2025			Bond Future	1	36,400,000	Member	Sell
Total for R035 Bond Future					2	72,800,000		
2025-05-22 08:55:34	R186 On 07/08/2025			Bond Future	1	77,800,000	Member	Buy
2025-05-22 10:32:27	R186 On 07/08/2025			Bond Future	1	77,800,000	Member	Sell
2025-05-22 10:37:02	R186 On 07/08/2025			Bond Future	1	77,800,000	Member	Buy
2025-05-22 10:37:02	R186 On 07/08/2025			Bond Future	1	77,800,000	Client	Sell
2025-05-22 11:05:50	R186 On 06/11/2025			Bond Future	1	100,000	Member	Sell
2025-05-22 11:05:50	R186 On 06/11/2025			Bond Future	1	100,000	Client	Buy
2025-05-22 11:07:49	R186 On 06/11/2025			Bond Future	1	100,000	Member	Buy
2025-05-22 11:07:49	R186 On 06/11/2025			Bond Future	1	100,000	Client	Sell
Total for R186 Bond Future					8	311,600,000		
2025-05-22 16:03:06	R214 On 07/08/2025			Bond Future	1	3,000,000	Member	Sell
2025-05-22 16:03:06	R214 On 07/08/2025			Bond Future	1	3,000,000	Member	Buy
2025-05-22 16:14:15	R214 On 07/08/2025			Bond Future	1	3,000,000	Member	Sell
2025-05-22 16:14:15	R214 On 07/08/2025			Bond Future	1	3,000,000	Client	Buy
Total for R214 Bond Future					4	12,000,000		
Grand Total for all Instruments					152	2,630,200,000		