



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: 03/06/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-03 09:34:41	2030 On 07/08/2025			Bond Future	1	3,600,000	Member	Sell
2025-06-03 09:35:15	2030 On 07/08/2025			Bond Future	1	3,600,000	Member	Buy
2025-06-03 11:30:00	2030 On 07/08/2025			Bond Future	1	25,000,000	Member	Buy
2025-06-03 11:45:12	2030 On 07/08/2025			Bond Future	1	25,000,000	Member	Sell
2025-06-03 11:45:24	2030 On 07/08/2025			Bond Future	1	25,000,000	Member	Buy
2025-06-03 11:45:24	2030 On 07/08/2025			Bond Future	1	25,000,000	Client	Sell
2025-06-03 11:57:59	2030 On 07/08/2025			Bond Future	1	3,600,000	Client	Buy
2025-06-03 11:57:59	2030 On 07/08/2025			Bond Future	1	3,600,000	Member	Sell
2025-06-03 16:44:54	2030 On 07/08/2025			Bond Future	1	159,700,000	Member	Buy
2025-06-03 16:51:29	2030 On 07/08/2025			Bond Future	1	157,200,000	Member	Sell
2025-06-03 16:55:43	2030 On 07/08/2025			Bond Future	1	2,000,000	Member	Sell
2025-06-03 16:55:43	2030 On 07/08/2025			Bond Future	1	2,000,000	Member	Buy
2025-06-03 16:55:43	2030 On 07/08/2025			Bond Future	1	500,000	Member	Sell
2025-06-03 16:55:43	2030 On 07/08/2025			Bond Future	1	500,000	Member	Buy
2025-06-03 16:55:43	2030 On 07/08/2025			Bond Future	1	500,000	Client	Sell
2025-06-03 16:55:43	2030 On 07/08/2025			Bond Future	1	2,000,000	Client	Sell
2025-06-03 16:59:18	2030 On 07/08/2025			Bond Future	1	338,900,000	Member	Buy
2025-06-03 17:01:44	2030 On 07/08/2025			Bond Future	1	338,700,000	Member	Sell
2025-06-03 17:05:55	2030 On 07/08/2025			Bond Future	1	200,000	Member	Sell
2025-06-03 17:05:55	2030 On 07/08/2025			Bond Future	1	200,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-03 17:05:55	2030 On 07/08/2025			Bond Future	1	200,000	Member	Buy
Total for 2030 Bond Future					21	1,117,000,000		
2025-06-03 10:53:47	2037 On 07/08/2025			Bond Future	1	100,000	Member	Buy
2025-06-03 10:55:18	2037 On 07/08/2025			Bond Future	1	100,000	Member	Sell
2025-06-03 16:44:54	2037 On 07/08/2025			Bond Future	1	180,400,000	Member	Sell
2025-06-03 16:50:09	2037 On 07/08/2025			Bond Future	1	177,500,000	Member	Buy
2025-06-03 16:54:34	2037 On 07/08/2025			Bond Future	1	600,000	Member	Buy
2025-06-03 16:54:34	2037 On 07/08/2025			Bond Future	1	2,300,000	Member	Buy
2025-06-03 16:54:34	2037 On 07/08/2025			Bond Future	1	600,000	Client	Buy
2025-06-03 16:54:34	2037 On 07/08/2025			Bond Future	1	2,300,000	Member	Sell
2025-06-03 16:54:34	2037 On 07/08/2025			Bond Future	1	600,000	Member	Sell
2025-06-03 16:54:34	2037 On 07/08/2025			Bond Future	1	2,300,000	Client	Buy
2025-06-03 16:59:18	2037 On 07/08/2025			Bond Future	1	84,500,000	Member	Sell
2025-06-03 16:59:18	2037 On 07/08/2025			Bond Future	1	214,000,000	Member	Sell
2025-06-03 16:59:58	2037 On 07/08/2025			Bond Future	1	84,500,000	Member	Buy
2025-06-03 17:00:55	2037 On 07/08/2025			Bond Future	1	213,900,000	Member	Buy
2025-06-03 17:06:41	2037 On 07/08/2025			Bond Future	1	100,000	Member	Buy
2025-06-03 17:06:41	2037 On 07/08/2025			Bond Future	1	100,000	Member	Sell
2025-06-03 17:06:41	2037 On 07/08/2025			Bond Future	1	100,000	Client	Buy
2025-06-03 17:21:46	2037 On 07/08/2025			Bond Future	1	84,500,000	Member	Sell
2025-06-03 17:22:27	2037 On 07/08/2025			Bond Future	1	84,400,000	Member	Buy
2025-06-03 17:27:07	2037 On 07/08/2025			Bond Future	1	100,000	Member	Buy
2025-06-03 17:27:07	2037 On 07/08/2025			Bond Future	1	100,000	Member	Sell
2025-06-03 17:27:07	2037 On 07/08/2025			Bond Future	1	100,000	Client	Buy
Total for 2037 Bond Future					22	1,133,200,000		
2025-06-03 09:34:41	2040 On 07/08/2025			Bond Future	1	5,300,000	Member	Sell
2025-06-03 09:35:36	2040 On 07/08/2025			Bond Future	1	5,300,000	Member	Buy
2025-06-03 10:59:24	2040 On 07/08/2025			Bond Future	1	8,400,000	Member	Sell
2025-06-03 11:57:27	2040 On 07/08/2025			Bond Future	1	5,300,000	Client	Buy
2025-06-03 11:57:27	2040 On 07/08/2025			Bond Future	1	5,300,000	Member	Sell
2025-06-03 16:57:32	2040 On 07/05/2026	12.22	Put	Bond Future	1	142,000,000	Member	Sell
2025-06-03 16:57:32	2040 On 07/05/2026	10.70	Call	Bond Future	1	142,000,000	Member	Sell
2025-06-03 16:57:32	2040 On 07/05/2026	12.22	Put	Bond Future	1	146,000,000	Member	Buy
2025-06-03 16:57:32	2040 On 07/05/2026	10.70	Call	Bond Future	1	146,000,000	Member	Buy
2025-06-03 16:57:32	2040 On 07/05/2026	11.72	Put	Bond Future	1	142,000,000	Member	Buy
2025-06-03 16:57:32	2040 On 07/05/2026	11.72	Put	Bond Future	1	146,000,000	Member	Sell
2025-06-03 17:13:57	2040 On 07/08/2025			Bond Future	1	8,400,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-03 17:25:12	2040 On 07/05/2026	12.22	Put	Bond Future	1	4,000,000	Member	Sell
2025-06-03 17:25:19	2040 On 07/05/2026	11.72	Put	Bond Future	1	4,000,000	Member	Buy
2025-06-03 17:25:28	2040 On 07/05/2026	10.70	Call	Bond Future	1	4,000,000	Member	Sell
2025-06-03 17:26:39	2040 On 07/05/2026	12.22	Put	Bond Future	1	500,000	Member	Sell
2025-06-03 17:26:39	2040 On 07/05/2026	12.22	Put	Bond Future	1	142,000,000	Member	Buy
2025-06-03 17:26:50	2040 On 07/05/2026	11.72	Put	Bond Future	1	500,000	Member	Buy
2025-06-03 17:26:50	2040 On 07/05/2026	11.72	Put	Bond Future	1	142,000,000	Member	Sell
2025-06-03 17:26:57	2040 On 07/05/2026	10.70	Call	Bond Future	1	142,000,000	Member	Buy
2025-06-03 17:26:57	2040 On 07/05/2026	10.70	Call	Bond Future	1	500,000	Member	Sell
2025-06-03 17:27:48	2040 On 07/05/2026	12.22	Put	Bond Future	1	2,600,000	Member	Sell
2025-06-03 17:27:48	2040 On 07/05/2026	12.22	Put	Bond Future	1	4,000,000	Member	Buy
2025-06-03 17:28:06	2040 On 07/05/2026	11.72	Put	Bond Future	1	2,600,000	Member	Buy
2025-06-03 17:28:06	2040 On 07/05/2026	11.72	Put	Bond Future	1	4,000,000	Member	Sell
2025-06-03 17:28:18	2040 On 07/05/2026	10.70	Call	Bond Future	1	4,000,000	Member	Buy
2025-06-03 17:28:18	2040 On 07/05/2026	10.70	Call	Bond Future	1	2,600,000	Member	Sell
2025-06-03 17:40:27	2040 On 07/05/2026	12.22	Put	Bond Future	1	1,400,000	Member	Sell
2025-06-03 17:40:27	2040 On 07/05/2026	12.22	Put	Bond Future	1	1,400,000	Member	Buy
2025-06-03 17:40:27	2040 On 07/05/2026	12.22	Put	Bond Future	1	1,400,000	Client	Sell
2025-06-03 17:40:28	2040 On 07/05/2026	12.22	Put	Bond Future	1	2,600,000	Member	Buy
2025-06-03 17:40:28	2040 On 07/05/2026	12.22	Put	Bond Future	1	2,600,000	Client	Sell
2025-06-03 17:41:07	2040 On 07/05/2026	10.70	Call	Bond Future	1	1,400,000	Member	Buy
2025-06-03 17:41:07	2040 On 07/05/2026	10.70	Call	Bond Future	1	1,400,000	Client	Sell
2025-06-03 17:41:07	2040 On 07/05/2026	10.70	Call	Bond Future	1	2,600,000	Member	Buy
2025-06-03 17:41:07	2040 On 07/05/2026	10.70	Call	Bond Future	1	2,600,000	Client	Sell
2025-06-03 17:41:07	2040 On 07/05/2026	10.70	Call	Bond Future	1	1,400,000	Member	Sell
2025-06-03 17:41:41	2040 On 07/05/2026	11.72	Put	Bond Future	1	1,400,000	Member	Sell
2025-06-03 17:41:41	2040 On 07/05/2026	11.72	Put	Bond Future	1	1,400,000	Client	Buy
2025-06-03 17:41:41	2040 On 07/05/2026	11.72	Put	Bond Future	1	2,600,000	Member	Sell
2025-06-03 17:41:41	2040 On 07/05/2026	11.72	Put	Bond Future	1	2,600,000	Client	Buy
2025-06-03 17:41:41	2040 On 07/05/2026	11.72	Put	Bond Future	1	1,400,000	Member	Buy
2025-06-03 17:50:17	2040 On 07/05/2026	12.22	Put	Bond Future	1	59,600,000	Member	Sell
2025-06-03 17:50:17	2040 On 07/05/2026	12.22	Put	Bond Future	1	59,600,000	Member	Buy
2025-06-03 17:50:17	2040 On 07/05/2026	12.22	Put	Bond Future	1	59,600,000	Client	Sell
2025-06-03 17:50:18	2040 On 07/05/2026	12.22	Put	Bond Future	1	53,800,000	Member	Buy
2025-06-03 17:50:18	2040 On 07/05/2026	12.22	Put	Bond Future	1	53,800,000	Client	Sell
2025-06-03 17:50:18	2040 On 07/05/2026	12.22	Put	Bond Future	1	18,400,000	Member	Buy
2025-06-03 17:50:18	2040 On 07/05/2026	12.22	Put	Bond Future	1	18,400,000	Client	Sell
2025-06-03 17:50:18	2040 On 07/05/2026	12.22	Put	Bond Future	1	4,400,000	Member	Buy
2025-06-03 17:50:18	2040 On 07/05/2026	12.22	Put	Bond Future	1	4,400,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-03 17:50:18	2040 On 07/05/2026	12.22	Put	Bond Future	1	2,800,000	Member	Buy
2025-06-03 17:50:18	2040 On 07/05/2026	12.22	Put	Bond Future	1	2,800,000	Client	Sell
2025-06-03 17:50:18	2040 On 07/05/2026	12.22	Put	Bond Future	1	2,500,000	Member	Buy
2025-06-03 17:50:18	2040 On 07/05/2026	12.22	Put	Bond Future	1	2,500,000	Client	Sell
2025-06-03 17:50:18	2040 On 07/05/2026	12.22	Put	Bond Future	1	2,800,000	Member	Sell
2025-06-03 17:50:18	2040 On 07/05/2026	12.22	Put	Bond Future	1	53,800,000	Member	Sell
2025-06-03 17:50:18	2040 On 07/05/2026	12.22	Put	Bond Future	1	18,400,000	Member	Sell
2025-06-03 17:50:18	2040 On 07/05/2026	12.22	Put	Bond Future	1	4,400,000	Member	Sell
2025-06-03 17:50:18	2040 On 07/05/2026	12.22	Put	Bond Future	1	2,500,000	Member	Sell
2025-06-03 17:50:19	2040 On 07/05/2026	12.22	Put	Bond Future	1	500,000	Member	Buy
2025-06-03 17:50:19	2040 On 07/05/2026	12.22	Put	Bond Future	1	500,000	Client	Sell
2025-06-03 17:50:38	2040 On 07/05/2026	10.70	Call	Bond Future	1	59,600,000	Member	Buy
2025-06-03 17:50:38	2040 On 07/05/2026	10.70	Call	Bond Future	1	59,600,000	Client	Sell
2025-06-03 17:50:38	2040 On 07/05/2026	10.70	Call	Bond Future	1	53,800,000	Member	Buy
2025-06-03 17:50:38	2040 On 07/05/2026	10.70	Call	Bond Future	1	53,800,000	Client	Sell
2025-06-03 17:50:38	2040 On 07/05/2026	10.70	Call	Bond Future	1	18,400,000	Member	Buy
2025-06-03 17:50:38	2040 On 07/05/2026	10.70	Call	Bond Future	1	18,400,000	Client	Sell
2025-06-03 17:50:38	2040 On 07/05/2026	10.70	Call	Bond Future	1	53,800,000	Member	Sell
2025-06-03 17:50:38	2040 On 07/05/2026	10.70	Call	Bond Future	1	18,400,000	Member	Sell
2025-06-03 17:50:38	2040 On 07/05/2026	10.70	Call	Bond Future	1	59,600,000	Member	Sell
2025-06-03 17:50:39	2040 On 07/05/2026	10.70	Call	Bond Future	1	4,400,000	Member	Sell
2025-06-03 17:50:39	2040 On 07/05/2026	10.70	Call	Bond Future	1	2,800,000	Member	Sell
2025-06-03 17:50:39	2040 On 07/05/2026	10.70	Call	Bond Future	1	2,500,000	Member	Sell
2025-06-03 17:50:39	2040 On 07/05/2026	10.70	Call	Bond Future	1	4,400,000	Member	Buy
2025-06-03 17:50:39	2040 On 07/05/2026	10.70	Call	Bond Future	1	4,400,000	Client	Sell
2025-06-03 17:50:39	2040 On 07/05/2026	10.70	Call	Bond Future	1	2,800,000	Member	Buy
2025-06-03 17:50:39	2040 On 07/05/2026	10.70	Call	Bond Future	1	2,800,000	Client	Sell
2025-06-03 17:50:39	2040 On 07/05/2026	10.70	Call	Bond Future	1	2,500,000	Member	Buy
2025-06-03 17:50:39	2040 On 07/05/2026	10.70	Call	Bond Future	1	2,500,000	Client	Sell
2025-06-03 17:50:39	2040 On 07/05/2026	10.70	Call	Bond Future	1	500,000	Member	Buy
2025-06-03 17:50:39	2040 On 07/05/2026	10.70	Call	Bond Future	1	500,000	Client	Sell
2025-06-03 17:50:52	2040 On 07/05/2026	11.72	Put	Bond Future	1	59,600,000	Member	Sell
2025-06-03 17:50:52	2040 On 07/05/2026	11.72	Put	Bond Future	1	59,600,000	Client	Buy
2025-06-03 17:50:52	2040 On 07/05/2026	11.72	Put	Bond Future	1	53,800,000	Member	Sell
2025-06-03 17:50:52	2040 On 07/05/2026	11.72	Put	Bond Future	1	53,800,000	Client	Buy
2025-06-03 17:50:52	2040 On 07/05/2026	11.72	Put	Bond Future	1	18,400,000	Member	Sell
2025-06-03 17:50:52	2040 On 07/05/2026	11.72	Put	Bond Future	1	18,400,000	Client	Buy
2025-06-03 17:50:52	2040 On 07/05/2026	11.72	Put	Bond Future	1	4,400,000	Member	Sell
2025-06-03 17:50:52	2040 On 07/05/2026	11.72	Put	Bond Future	1	4,400,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-03 17:50:52	2040 On 07/05/2026	11.72	Put	Bond Future	1	2,800,000	Member	Sell
2025-06-03 17:50:52	2040 On 07/05/2026	11.72	Put	Bond Future	1	2,800,000	Client	Buy
2025-06-03 17:50:52	2040 On 07/05/2026	11.72	Put	Bond Future	1	2,800,000	Member	Buy
2025-06-03 17:50:52	2040 On 07/05/2026	11.72	Put	Bond Future	1	4,400,000	Member	Buy
2025-06-03 17:50:52	2040 On 07/05/2026	11.72	Put	Bond Future	1	18,400,000	Member	Buy
2025-06-03 17:50:52	2040 On 07/05/2026	11.72	Put	Bond Future	1	53,800,000	Member	Buy
2025-06-03 17:50:52	2040 On 07/05/2026	11.72	Put	Bond Future	1	59,600,000	Member	Buy
2025-06-03 17:50:53	2040 On 07/05/2026	11.72	Put	Bond Future	1	2,500,000	Member	Sell
2025-06-03 17:50:53	2040 On 07/05/2026	11.72	Put	Bond Future	1	2,500,000	Client	Buy
2025-06-03 17:50:53	2040 On 07/05/2026	11.72	Put	Bond Future	1	500,000	Member	Sell
2025-06-03 17:50:53	2040 On 07/05/2026	11.72	Put	Bond Future	1	500,000	Client	Buy
2025-06-03 17:50:53	2040 On 07/05/2026	11.72	Put	Bond Future	1	2,500,000	Member	Buy
Total for 2040 Bond Future					102	2,666,000,000		
2025-06-03 09:44:40	2044 On 06/11/2025			Bond Future	1	4,900,000	Member	Sell
2025-06-03 09:45:49	2044 On 06/11/2025			Bond Future	1	4,900,000	Member	Buy
2025-06-03 10:59:24	2044 On 07/08/2025			Bond Future	1	1,600,000	Member	Sell
2025-06-03 11:58:28	2044 On 06/11/2025			Bond Future	1	4,900,000	Member	Sell
2025-06-03 11:58:28	2044 On 06/11/2025			Bond Future	1	4,900,000	Client	Buy
2025-06-03 17:19:22	2044 On 07/08/2025			Bond Future	1	1,600,000	Member	Buy
2025-06-03 17:20:00	2044 On 07/08/2025			Bond Future	1	1,600,000	Member	Sell
2025-06-03 17:20:00	2044 On 07/08/2025			Bond Future	1	1,600,000	Client	Buy
Total for 2044 Bond Future					8	26,000,000		
2025-06-03 11:58:02	GOVI On 07/08/2025			GOVI	1	490,000	Member	Buy
2025-06-03 11:58:38	GOVI On 07/08/2025			GOVI	1	490,000	Member	Sell
2025-06-03 13:08:58	GOVI On 07/08/2025			GOVI	1	490,000	Member	Buy
2025-06-03 13:08:58	GOVI On 07/08/2025			GOVI	1	490,000	Member	Sell
2025-06-03 13:10:13	GOVI On 07/08/2025			GOVI	1	490,000	Member	Buy
2025-06-03 13:10:34	GOVI On 07/08/2025			GOVI	1	490,000	Member	Sell
Total for GOVI GOVI					6	2,940,000		
2025-06-03 10:53:47	R035 On 07/08/2025			Bond Future	1	100,000	Member	Buy
2025-06-03 10:55:36	R035 On 07/08/2025			Bond Future	1	100,000	Member	Sell
Total for R035 Bond Future					2	200,000		
2025-06-03 09:44:40	R213 On 06/11/2025			Bond Future	1	5,100,000	Member	Sell
2025-06-03 09:46:14	R213 On 06/11/2025			Bond Future	1	5,100,000	Member	Buy
2025-06-03 10:53:47	R213 On 07/08/2025			Bond Future	1	100,000	Member	Buy
2025-06-03 10:54:50	R213 On 07/08/2025			Bond Future	1	100,000	Member	Sell
2025-06-03 11:59:02	R213 On 06/11/2025			Bond Future	1	5,100,000	Client	Buy
2025-06-03 11:59:02	R213 On 06/11/2025			Bond Future	1	5,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-03 16:57:43	R213 On 07/08/2025			Bond Future	1	400,000	Member	Buy
2025-06-03 16:57:43	R213 On 07/08/2025			Bond Future	1	400,000	Member	Sell
2025-06-03 17:02:57	R213 On 07/08/2025			Bond Future	1	400,000	Client	Buy
2025-06-03 17:02:57	R213 On 07/08/2025			Bond Future	1	400,000	Member	Sell
Total for R213 Bond Future					10	22,200,000		
2025-06-03 10:59:24	R248 On 07/08/2025			Bond Future	1	9,900,000	Member	Sell
2025-06-03 17:16:49	R248 On 07/08/2025			Bond Future	1	8,100,000	Member	Buy
2025-06-03 17:17:45	R248 On 07/08/2025			Bond Future	1	1,800,000	Member	Buy
2025-06-03 17:17:45	R248 On 07/08/2025			Bond Future	1	1,800,000	Client	Buy
2025-06-03 17:17:45	R248 On 07/08/2025			Bond Future	1	8,100,000	Client	Buy
2025-06-03 17:17:45	R248 On 07/08/2025			Bond Future	1	8,100,000	Member	Sell
2025-06-03 17:17:45	R248 On 07/08/2025			Bond Future	1	1,800,000	Member	Sell
Total for R248 Bond Future					7	39,600,000		
Grand Total for all Instruments					178	5,007,140,000		