



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: 11/06/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-11 09:58:11	2030 On 07/08/2025			Bond Future	1	16,400,000	Member	Sell
2025-06-11 09:58:11	2030 On 07/08/2025			Bond Future	1	101,800,000	Member	Buy
2025-06-11 10:56:48	2030 On 07/08/2025			Bond Future	1	900,000	Member	Sell
2025-06-11 10:56:48	2030 On 07/08/2025			Bond Future	1	900,000	Member	Buy
2025-06-11 10:56:48	2030 On 07/08/2025			Bond Future	1	32,000,000	Member	Buy
2025-06-11 10:56:48	2030 On 07/08/2025			Bond Future	1	900,000	Client	Sell
2025-06-11 10:56:48	2030 On 07/08/2025			Bond Future	1	32,000,000	Member	Sell
2025-06-11 10:56:48	2030 On 07/08/2025			Bond Future	1	50,800,000	Member	Sell
2025-06-11 10:56:48	2030 On 07/08/2025			Bond Future	1	50,800,000	Member	Buy
2025-06-11 10:56:48	2030 On 07/08/2025			Bond Future	1	32,000,000	Client	Sell
2025-06-11 10:56:48	2030 On 07/08/2025			Bond Future	1	50,800,000	Client	Sell
2025-06-11 10:56:49	2030 On 07/08/2025			Bond Future	1	1,600,000	Client	Sell
2025-06-11 10:56:49	2030 On 07/08/2025			Bond Future	1	100,000	Client	Sell
2025-06-11 10:56:49	2030 On 07/08/2025			Bond Future	1	1,600,000	Member	Buy
2025-06-11 10:56:49	2030 On 07/08/2025			Bond Future	1	100,000	Member	Buy
2025-06-11 10:56:49	2030 On 07/08/2025			Bond Future	1	100,000	Member	Sell
2025-06-11 10:56:49	2030 On 07/08/2025			Bond Future	1	1,600,000	Member	Sell
2025-06-11 11:06:49	2030 On 07/08/2025			Bond Future	1	5,100,000	Member	Sell
2025-06-11 11:06:49	2030 On 07/08/2025			Bond Future	1	5,100,000	Member	Buy
2025-06-11 11:19:10	2030 On 07/08/2025			Bond Future	1	5,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-11 11:19:10	2030 On 07/08/2025			Bond Future	1	5,100,000	Client	Buy
2025-06-11 15:09:48	2030 On 07/08/2025			Bond Future	1	44,500,000	Member	Sell
2025-06-11 15:31:59	2030 On 07/08/2025			Bond Future	1	35,400,000	Member	Buy
2025-06-11 15:32:22	2030 On 07/08/2025			Bond Future	1	9,100,000	Member	Buy
2025-06-11 15:32:22	2030 On 07/08/2025			Bond Future	1	35,400,000	Member	Sell
2025-06-11 15:32:22	2030 On 07/08/2025			Bond Future	1	35,400,000	Client	Buy
2025-06-11 15:32:22	2030 On 07/08/2025			Bond Future	1	9,100,000	Client	Buy
2025-06-11 15:32:22	2030 On 07/08/2025			Bond Future	1	9,100,000	Member	Sell
Total for 2030 Bond Future					28	572,800,000		
2025-06-11 09:58:11	2032 On 07/08/2025			Bond Future	1	101,800,000	Member	Sell
2025-06-11 09:58:11	2032 On 07/08/2025			Bond Future	1	16,400,000	Member	Buy
2025-06-11 10:52:35	2032 On 07/08/2025			Bond Future	1	50,800,000	Member	Buy
2025-06-11 10:52:35	2032 On 07/08/2025			Bond Future	1	900,000	Member	Buy
2025-06-11 10:52:35	2032 On 07/08/2025			Bond Future	1	32,000,000	Member	Buy
2025-06-11 10:52:35	2032 On 07/08/2025			Bond Future	1	32,000,000	Member	Sell
2025-06-11 10:52:35	2032 On 07/08/2025			Bond Future	1	32,000,000	Client	Buy
2025-06-11 10:52:35	2032 On 07/08/2025			Bond Future	1	50,800,000	Client	Buy
2025-06-11 10:52:35	2032 On 07/08/2025			Bond Future	1	900,000	Member	Sell
2025-06-11 10:52:35	2032 On 07/08/2025			Bond Future	1	50,800,000	Member	Sell
2025-06-11 10:52:35	2032 On 07/08/2025			Bond Future	1	900,000	Client	Buy
2025-06-11 10:52:36	2032 On 07/08/2025			Bond Future	1	1,600,000	Member	Sell
2025-06-11 10:52:36	2032 On 07/08/2025			Bond Future	1	100,000	Member	Sell
2025-06-11 10:52:36	2032 On 07/08/2025			Bond Future	1	1,600,000	Client	Buy
2025-06-11 10:52:36	2032 On 07/08/2025			Bond Future	1	100,000	Client	Buy
2025-06-11 10:52:36	2032 On 07/08/2025			Bond Future	1	1,600,000	Member	Buy
2025-06-11 10:52:36	2032 On 07/08/2025			Bond Future	1	100,000	Member	Buy
Total for 2032 Bond Future					17	374,400,000		
2025-06-11 11:14:50	2040 On 07/08/2025			Bond Future	1	11,300,000	Member	Buy
2025-06-11 11:14:50	2040 On 07/08/2025			Bond Future	1	11,300,000	Member	Sell
2025-06-11 11:16:43	2040 On 07/08/2025			Bond Future	1	4,600,000	Member	Sell
2025-06-11 11:16:43	2040 On 07/08/2025			Bond Future	1	11,300,000	Member	Buy
2025-06-11 11:21:41	2040 On 07/08/2025			Bond Future	1	4,600,000	Member	Buy
2025-06-11 11:21:41	2040 On 07/08/2025			Bond Future	1	6,700,000	Client	Sell
2025-06-11 11:21:41	2040 On 07/08/2025			Bond Future	1	4,600,000	Client	Sell
2025-06-11 11:21:41	2040 On 07/08/2025			Bond Future	1	6,700,000	Member	Sell
2025-06-11 11:21:41	2040 On 07/08/2025			Bond Future	1	6,700,000	Member	Buy
Total for 2040 Bond Future					9	67,800,000		
2025-06-11 15:09:48	R033 On 07/08/2025			Bond Future	1	63,700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-11 17:45:29	R033 On 07/08/2025			Bond Future	1	54,200,000	Member	Buy
2025-06-11 17:46:19	R033 On 07/08/2025			Bond Future	1	9,500,000	Member	Buy
2025-06-11 17:46:19	R033 On 07/08/2025			Bond Future	1	9,500,000	Client	Buy
2025-06-11 17:46:19	R033 On 07/08/2025			Bond Future	1	9,500,000	Member	Sell
2025-06-11 17:46:20	R033 On 07/08/2025			Bond Future	1	54,200,000	Client	Buy
2025-06-11 17:46:20	R033 On 07/08/2025			Bond Future	1	54,200,000	Member	Sell
Total for R033 Bond Future					7	254,800,000		
2025-06-11 14:41:55	R038 On 07/08/2025			Bond Future	1	281,100,000	Member	Sell
2025-06-11 15:09:42	R038 On 07/08/2025			Bond Future	1	15,000,000	Member	Buy
2025-06-11 15:10:56	R038 On 07/08/2025			Bond Future	1	93,400,000	Member	Buy
2025-06-11 15:10:56	R038 On 07/08/2025			Bond Future	1	60,900,000	Member	Buy
2025-06-11 15:10:56	R038 On 07/08/2025			Bond Future	1	60,900,000	Client	Buy
2025-06-11 15:10:56	R038 On 07/08/2025			Bond Future	1	111,800,000	Member	Buy
2025-06-11 15:10:56	R038 On 07/08/2025			Bond Future	1	93,400,000	Client	Buy
2025-06-11 15:10:56	R038 On 07/08/2025			Bond Future	1	93,400,000	Member	Sell
2025-06-11 15:10:56	R038 On 07/08/2025			Bond Future	1	60,900,000	Member	Sell
2025-06-11 15:10:56	R038 On 07/08/2025			Bond Future	1	111,800,000	Member	Sell
2025-06-11 15:10:56	R038 On 07/08/2025			Bond Future	1	15,000,000	Member	Sell
2025-06-11 15:10:56	R038 On 07/08/2025			Bond Future	1	15,000,000	Client	Buy
2025-06-11 15:10:56	R038 On 07/08/2025			Bond Future	1	111,800,000	Client	Buy
Total for R038 Bond Future					13	1,124,400,000		
Grand Total for all Instruments					74	2,394,200,000		