



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: 23/06/2025

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|----------------------------|--------------------|--------|--------------|-------------|-----------------|------------|---------------|--------------|
| 2025-06-23 13:36:40 | 2037 On 07/08/2025 | | | Bond Future | 1 | 10,800,000 | Member | Sell |
| 2025-06-23 13:58:47 | 2037 On 07/08/2025 | | | Bond Future | 1 | 10,800,000 | Client | Buy |
| Total for 2037 Bond Future | | | | | 2 | 21,600,000 | | |
| 2025-06-23 09:46:02 | 2040 On 06/11/2025 | | | Bond Future | 1 | 15,900,000 | Member | Sell |
| 2025-06-23 11:00:25 | 2040 On 06/11/2025 | | | Bond Future | 1 | 600,000 | Member | Buy |
| 2025-06-23 11:02:55 | 2040 On 06/11/2025 | | | Bond Future | 1 | 6,200,000 | Member | Buy |
| 2025-06-23 11:02:55 | 2040 On 06/11/2025 | | | Bond Future | 1 | 6,200,000 | Member | Sell |
| 2025-06-23 11:02:55 | 2040 On 06/11/2025 | | | Bond Future | 1 | 6,200,000 | Client | Buy |
| 2025-06-23 11:02:56 | 2040 On 06/11/2025 | | | Bond Future | 1 | 2,700,000 | Client | Buy |
| 2025-06-23 11:02:56 | 2040 On 06/11/2025 | | | Bond Future | 1 | 1,400,000 | Client | Buy |
| 2025-06-23 11:02:56 | 2040 On 06/11/2025 | | | Bond Future | 1 | 600,000 | Client | Buy |
| 2025-06-23 11:02:56 | 2040 On 06/11/2025 | | | Bond Future | 1 | 600,000 | Member | Sell |
| 2025-06-23 11:02:56 | 2040 On 06/11/2025 | | | Bond Future | 1 | 3,200,000 | Member | Sell |
| 2025-06-23 11:02:56 | 2040 On 06/11/2025 | | | Bond Future | 1 | 3,200,000 | Member | Buy |
| 2025-06-23 11:02:56 | 2040 On 06/11/2025 | | | Bond Future | 1 | 2,700,000 | Member | Buy |
| 2025-06-23 11:02:56 | 2040 On 06/11/2025 | | | Bond Future | 1 | 1,400,000 | Member | Sell |
| 2025-06-23 11:02:56 | 2040 On 06/11/2025 | | | Bond Future | 1 | 1,800,000 | Member | Sell |
| 2025-06-23 11:02:56 | 2040 On 06/11/2025 | | | Bond Future | 1 | 2,700,000 | Member | Sell |
| 2025-06-23 11:02:56 | 2040 On 06/11/2025 | | | Bond Future | 1 | 1,800,000 | Client | Buy |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|---------------------------------|--------------------|--------|--------------|-------------|-----------------|---------------|---------------|--------------|
| 2025-06-23 11:02:56 | 2040 On 06/11/2025 | | | Bond Future | 1 | 3,200,000 | Client | Buy |
| 2025-06-23 11:02:56 | 2040 On 06/11/2025 | | | Bond Future | 1 | 1,800,000 | Member | Buy |
| 2025-06-23 11:02:56 | 2040 On 06/11/2025 | | | Bond Future | 1 | 1,400,000 | Member | Buy |
| Total for 2040 Bond Future | | | | | 19 | 63,600,000 | | |
| 2025-06-23 09:17:00 | 2044 On 06/11/2025 | | | Bond Future | 1 | 6,200,000 | Member | Sell |
| 2025-06-23 09:19:32 | 2044 On 06/11/2025 | | | Bond Future | 1 | 6,200,000 | Member | Buy |
| 2025-06-23 09:24:32 | 2044 On 06/11/2025 | | | Bond Future | 1 | 6,200,000 | Member | Sell |
| 2025-06-23 09:24:32 | 2044 On 06/11/2025 | | | Bond Future | 1 | 6,200,000 | Client | Buy |
| Total for 2044 Bond Future | | | | | 4 | 24,800,000 | | |
| 2025-06-23 16:31:13 | R035 On 07/08/2025 | | | Bond Future | 1 | 182,800,000 | Member | Buy |
| 2025-06-23 17:21:49 | R035 On 07/08/2025 | | | Bond Future | 1 | 77,100,000 | Member | Sell |
| 2025-06-23 17:22:59 | R035 On 07/08/2025 | | | Bond Future | 1 | 24,000,000 | Client | Sell |
| 2025-06-23 17:22:59 | R035 On 07/08/2025 | | | Bond Future | 1 | 24,000,000 | Member | Sell |
| 2025-06-23 17:22:59 | R035 On 07/08/2025 | | | Bond Future | 1 | 81,700,000 | Member | Sell |
| 2025-06-23 17:22:59 | R035 On 07/08/2025 | | | Bond Future | 1 | 77,100,000 | Member | Buy |
| 2025-06-23 17:22:59 | R035 On 07/08/2025 | | | Bond Future | 1 | 81,700,000 | Client | Sell |
| 2025-06-23 17:22:59 | R035 On 07/08/2025 | | | Bond Future | 1 | 81,700,000 | Member | Buy |
| 2025-06-23 17:22:59 | R035 On 07/08/2025 | | | Bond Future | 1 | 24,000,000 | Member | Buy |
| 2025-06-23 17:22:59 | R035 On 07/08/2025 | | | Bond Future | 1 | 77,100,000 | Client | Sell |
| Total for R035 Bond Future | | | | | 10 | 731,200,000 | | |
| 2025-06-23 09:17:00 | R186 On 06/11/2025 | | | Bond Future | 1 | 4,700,000 | Member | Buy |
| 2025-06-23 09:20:06 | R186 On 06/11/2025 | | | Bond Future | 1 | 4,700,000 | Member | Sell |
| 2025-06-23 09:25:04 | R186 On 06/11/2025 | | | Bond Future | 1 | 4,700,000 | Member | Buy |
| 2025-06-23 09:25:04 | R186 On 06/11/2025 | | | Bond Future | 1 | 4,700,000 | Client | Sell |
| 2025-06-23 16:31:13 | R186 On 07/08/2025 | | | Bond Future | 1 | 100,000,000 | Member | Sell |
| 2025-06-23 16:34:57 | R186 On 07/08/2025 | | | Bond Future | 1 | 100,000,000 | Member | Buy |
| Total for R186 Bond Future | | | | | 6 | 218,800,000 | | |
| 2025-06-23 15:12:57 | R248 On 07/08/2025 | | | Bond Future | 1 | 30,000,000 | Member | Buy |
| 2025-06-23 15:17:26 | R248 On 07/08/2025 | | | Bond Future | 1 | 30,000,000 | Member | Sell |
| 2025-06-23 15:52:07 | R248 On 07/08/2025 | | | Bond Future | 1 | 30,000,000 | Member | Buy |
| 2025-06-23 15:52:07 | R248 On 07/08/2025 | | | Bond Future | 1 | 30,000,000 | Client | Sell |
| Total for R248 Bond Future | | | | | 4 | 120,000,000 | | |
| Grand Total for all Instruments | | | | | 45 | 1,180,000,000 | | |