



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: 01/09/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-01 16:02:44	2030 On 06/11/2025			Bond Future	1	40,000,000	Member	Buy
2025-09-01 16:03:26	2030 On 06/11/2025			Bond Future	1	40,000,000	Member	Sell
Total for 2030 Bond Future					2	80,000,000		
2025-09-01 16:07:37	2032 On 06/11/2025			Bond Future	1	50,000,000	Member	Sell
2025-09-01 16:13:09	2032 On 06/11/2025			Bond Future	1	50,000,000	Member	Buy
Total for 2032 Bond Future					2	100,000,000		
2025-09-01 16:02:44	2037 On 06/11/2025			Bond Future	1	40,000,000	Member	Buy
2025-09-01 16:04:34	2037 On 06/11/2025			Bond Future	1	40,000,000	Member	Sell
2025-09-01 17:16:15	2037 On 06/11/2025			Bond Future	1	19,300,000	Member	Buy
2025-09-01 17:30:47	2037 On 06/11/2025			Bond Future	1	19,300,000	Client	Sell
Total for 2037 Bond Future					4	118,600,000		
2025-09-01 16:02:44	2040 On 06/11/2025			Bond Future	1	30,000,000	Member	Buy
2025-09-01 16:04:55	2040 On 06/11/2025			Bond Future	1	30,000,000	Member	Sell
Total for 2040 Bond Future					2	60,000,000		
2025-09-01 13:05:41	R035 On 07/05/2026	9.64	Call	Bond Future	1	25,000,000	Member	Sell
2025-09-01 13:05:41	R035 On 07/05/2026	9.64	Call	Bond Future	1	25,000,000	Member	Buy
2025-09-01 13:05:41	R035 On 07/05/2026	10.14	Put	Bond Future	1	25,000,000	Member	Buy
2025-09-01 13:05:41	R035 On 07/05/2026	10.14	Put	Bond Future	1	25,000,000	Member	Sell
2025-09-01 13:05:41	R035 On 07/05/2026	10.64	Put	Bond Future	1	25,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-01 13:05:41	R035 On 07/05/2026	10.64	Put	Bond Future	1	25,000,000	Member	Buy
2025-09-01 15:45:18	R035 On 07/05/2026	9.64	Call	Bond Future	1	25,000,000	Member	Buy
2025-09-01 15:45:18	R035 On 07/05/2026	9.64	Call	Bond Future	1	25,000,000	Member	Sell
2025-09-01 15:45:36	R035 On 07/05/2026	10.14	Put	Bond Future	1	25,000,000	Member	Sell
2025-09-01 15:45:36	R035 On 07/05/2026	10.14	Put	Bond Future	1	25,000,000	Member	Buy
2025-09-01 15:45:48	R035 On 07/05/2026	10.64	Put	Bond Future	1	25,000,000	Member	Buy
2025-09-01 15:45:48	R035 On 07/05/2026	10.64	Put	Bond Future	1	25,000,000	Member	Sell
2025-09-01 16:02:44	R035 On 06/11/2025			Bond Future	1	50,000,000	Member	Buy
2025-09-01 16:04:07	R035 On 06/11/2025			Bond Future	1	50,000,000	Member	Sell
2025-09-01 16:08:17	R035 On 07/05/2026	9.64	Call	Bond Future	1	25,000,000	Member	Buy
2025-09-01 16:08:17	R035 On 07/05/2026	9.64	Call	Bond Future	1	25,000,000	Client	Sell
2025-09-01 16:08:37	R035 On 07/05/2026	10.14	Put	Bond Future	1	25,000,000	Member	Sell
2025-09-01 16:08:37	R035 On 07/05/2026	10.14	Put	Bond Future	1	25,000,000	Client	Buy
2025-09-01 16:09:18	R035 On 07/05/2026	10.64	Put	Bond Future	1	25,000,000	Member	Buy
2025-09-01 16:09:18	R035 On 07/05/2026	10.64	Put	Bond Future	1	25,000,000	Client	Sell
2025-09-01 17:13:04	R035 On 06/11/2025			Bond Future	1	9,800,000	Member	Buy
2025-09-01 17:36:38	R035 On 06/11/2025			Bond Future	1	100,000	Member	Sell
2025-09-01 17:38:57	R035 On 06/11/2025			Bond Future	1	4,600,000	Member	Sell
2025-09-01 17:38:57	R035 On 06/11/2025			Bond Future	1	2,100,000	Member	Sell
2025-09-01 17:38:57	R035 On 06/11/2025			Bond Future	1	1,600,000	Member	Sell
2025-09-01 17:38:57	R035 On 06/11/2025			Bond Future	1	700,000	Member	Sell
2025-09-01 17:38:57	R035 On 06/11/2025			Bond Future	1	2,100,000	Member	Buy
2025-09-01 17:38:57	R035 On 06/11/2025			Bond Future	1	4,600,000	Client	Sell
2025-09-01 17:38:57	R035 On 06/11/2025			Bond Future	1	4,600,000	Member	Buy
2025-09-01 17:38:57	R035 On 06/11/2025			Bond Future	1	700,000	Member	Buy
2025-09-01 17:38:57	R035 On 06/11/2025			Bond Future	1	2,100,000	Client	Sell
2025-09-01 17:38:57	R035 On 06/11/2025			Bond Future	1	700,000	Client	Sell
2025-09-01 17:38:57	R035 On 06/11/2025			Bond Future	1	1,600,000	Client	Sell
2025-09-01 17:38:57	R035 On 06/11/2025			Bond Future	1	1,600,000	Member	Buy
2025-09-01 17:38:58	R035 On 06/11/2025			Bond Future	1	100,000	Member	Buy
2025-09-01 17:38:58	R035 On 06/11/2025			Bond Future	1	100,000	Member	Buy
2025-09-01 17:38:58	R035 On 06/11/2025			Bond Future	1	100,000	Client	Sell
2025-09-01 17:38:58	R035 On 06/11/2025			Bond Future	1	200,000	Client	Sell
2025-09-01 17:38:58	R035 On 06/11/2025			Bond Future	1	100,000	Member	Buy
2025-09-01 17:38:58	R035 On 06/11/2025			Bond Future	1	300,000	Member	Buy
2025-09-01 17:38:58	R035 On 06/11/2025			Bond Future	1	100,000	Client	Sell
2025-09-01 17:38:58	R035 On 06/11/2025			Bond Future	1	300,000	Member	Sell
2025-09-01 17:38:58	R035 On 06/11/2025			Bond Future	1	200,000	Member	Sell
2025-09-01 17:38:58	R035 On 06/11/2025			Bond Future	1	100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-01 17:38:58	R035 On 06/11/2025			Bond Future	1	100,000	Member	Sell
2025-09-01 17:38:58	R035 On 06/11/2025			Bond Future	1	300,000	Client	Sell
2025-09-01 17:38:58	R035 On 06/11/2025			Bond Future	1	100,000	Client	Sell
2025-09-01 17:38:58	R035 On 06/11/2025			Bond Future	1	200,000	Member	Buy
Total for R035 Bond Future					48	589,200,000		
2025-09-01 17:16:15	R186 On 06/11/2025			Bond Future	1	37,300,000	Member	Buy
2025-09-01 17:34:36	R186 On 06/11/2025			Bond Future	1	37,300,000	Client	Sell
Total for R186 Bond Future					2	74,600,000		
2025-09-01 17:16:15	R209 On 06/11/2025			Bond Future	1	26,500,000	Member	Buy
2025-09-01 17:33:33	R209 On 06/11/2025			Bond Future	1	26,500,000	Client	Sell
Total for R209 Bond Future					2	53,000,000		
2025-09-01 10:08:37	R214 On 06/11/2025			Bond Future	1	3,500,000	Member	Sell
2025-09-01 10:08:37	R214 On 06/11/2025			Bond Future	1	3,500,000	Member	Buy
2025-09-01 12:00:18	R214 On 06/11/2025			Bond Future	1	3,500,000	Member	Sell
2025-09-01 12:00:18	R214 On 06/11/2025			Bond Future	1	3,500,000	Client	Buy
Total for R214 Bond Future					4	14,000,000		
2025-09-01 17:16:15	R248 On 06/11/2025			Bond Future	1	6,700,000	Member	Buy
2025-09-01 17:31:59	R248 On 06/11/2025			Bond Future	1	6,700,000	Client	Sell
Total for R248 Bond Future					2	13,400,000		
Grand Total for all Instruments					68	1,102,800,000		