



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: 06/10/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-06 10:08:56	2030 On 06/11/2025			Bond Future	1	389,800,000	Member	Buy
2025-10-06 10:08:56	2030 On 06/11/2025			Bond Future	1	900,000	Member	Sell
2025-10-06 17:08:10	2030 On 06/11/2025			Bond Future	1	259,100,000	Member	Sell
2025-10-06 17:08:10	2030 On 06/11/2025			Bond Future	1	96,500,000	Member	Sell
2025-10-06 17:08:10	2030 On 06/11/2025			Bond Future	1	17,400,000	Member	Sell
2025-10-06 17:08:10	2030 On 06/11/2025			Bond Future	1	5,300,000	Member	Sell
2025-10-06 17:08:10	2030 On 06/11/2025			Bond Future	1	17,400,000	Member	Buy
2025-10-06 17:08:10	2030 On 06/11/2025			Bond Future	1	96,500,000	Member	Buy
2025-10-06 17:08:10	2030 On 06/11/2025			Bond Future	1	96,500,000	Client	Sell
2025-10-06 17:08:10	2030 On 06/11/2025			Bond Future	1	17,400,000	Client	Sell
2025-10-06 17:08:10	2030 On 06/11/2025			Bond Future	1	259,100,000	Client	Sell
2025-10-06 17:08:10	2030 On 06/11/2025			Bond Future	1	5,300,000	Client	Sell
2025-10-06 17:08:10	2030 On 06/11/2025			Bond Future	1	5,300,000	Member	Buy
2025-10-06 17:08:10	2030 On 06/11/2025			Bond Future	1	259,100,000	Member	Buy
2025-10-06 17:08:11	2030 On 06/11/2025			Bond Future	1	900,000	Client	Sell
2025-10-06 17:08:11	2030 On 06/11/2025			Bond Future	1	1,900,000	Member	Buy
2025-10-06 17:08:11	2030 On 06/11/2025			Bond Future	1	2,700,000	Member	Buy
2025-10-06 17:08:11	2030 On 06/11/2025			Bond Future	1	2,700,000	Client	Sell
2025-10-06 17:08:11	2030 On 06/11/2025			Bond Future	1	3,000,000	Client	Sell
2025-10-06 17:08:11	2030 On 06/11/2025			Bond Future	1	3,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-06 17:08:11	2030 On 06/11/2025			Bond Future	1	900,000	Member	Buy
2025-10-06 17:08:11	2030 On 06/11/2025			Bond Future	1	3,000,000	Client	Sell
2025-10-06 17:08:11	2030 On 06/11/2025			Bond Future	1	3,000,000	Member	Buy
2025-10-06 17:08:11	2030 On 06/11/2025			Bond Future	1	1,900,000	Client	Sell
2025-10-06 17:08:11	2030 On 06/11/2025			Bond Future	1	2,700,000	Member	Sell
2025-10-06 17:08:11	2030 On 06/11/2025			Bond Future	1	1,900,000	Member	Sell
2025-10-06 17:08:11	2030 On 06/11/2025			Bond Future	1	3,000,000	Member	Sell
2025-10-06 17:08:11	2030 On 06/11/2025			Bond Future	1	3,000,000	Member	Sell
Total for 2030 Bond Future					28	1,559,200,000		
2025-10-06 11:05:37	2032 On 06/11/2025			Bond Future	1	31,000,000	Member	Buy
2025-10-06 11:07:50	2032 On 06/11/2025			Bond Future	1	6,100,000	Member	Sell
2025-10-06 11:09:15	2032 On 06/11/2025			Bond Future	1	9,100,000	Member	Sell
2025-10-06 11:09:15	2032 On 06/11/2025			Bond Future	1	9,100,000	Member	Buy
2025-10-06 11:09:15	2032 On 06/11/2025			Bond Future	1	4,500,000	Client	Sell
2025-10-06 11:09:15	2032 On 06/11/2025			Bond Future	1	11,300,000	Member	Sell
2025-10-06 11:09:15	2032 On 06/11/2025			Bond Future	1	4,500,000	Member	Sell
2025-10-06 11:09:15	2032 On 06/11/2025			Bond Future	1	6,100,000	Member	Buy
2025-10-06 11:09:15	2032 On 06/11/2025			Bond Future	1	9,100,000	Client	Sell
2025-10-06 11:09:15	2032 On 06/11/2025			Bond Future	1	11,300,000	Member	Buy
2025-10-06 11:09:15	2032 On 06/11/2025			Bond Future	1	11,300,000	Client	Sell
2025-10-06 11:09:15	2032 On 06/11/2025			Bond Future	1	4,500,000	Member	Buy
2025-10-06 11:09:15	2032 On 06/11/2025			Bond Future	1	6,100,000	Client	Sell
Total for 2032 Bond Future					13	124,000,000		
2025-10-06 11:05:36	2044 On 06/11/2025			Bond Future	1	21,000,000	Member	Buy
2025-10-06 11:08:22	2044 On 06/11/2025			Bond Future	1	4,200,000	Member	Sell
2025-10-06 11:11:44	2044 On 06/11/2025			Bond Future	1	7,700,000	Member	Sell
2025-10-06 11:11:44	2044 On 06/11/2025			Bond Future	1	6,100,000	Member	Sell
2025-10-06 11:11:44	2044 On 06/11/2025			Bond Future	1	3,000,000	Member	Sell
2025-10-06 11:11:44	2044 On 06/11/2025			Bond Future	1	4,200,000	Client	Sell
2025-10-06 11:11:44	2044 On 06/11/2025			Bond Future	1	7,700,000	Client	Sell
2025-10-06 11:11:44	2044 On 06/11/2025			Bond Future	1	3,000,000	Member	Buy
2025-10-06 11:11:44	2044 On 06/11/2025			Bond Future	1	7,700,000	Member	Buy
2025-10-06 11:11:44	2044 On 06/11/2025			Bond Future	1	4,200,000	Member	Buy
2025-10-06 11:11:44	2044 On 06/11/2025			Bond Future	1	3,000,000	Client	Sell
2025-10-06 11:11:44	2044 On 06/11/2025			Bond Future	1	6,100,000	Client	Sell
2025-10-06 11:11:44	2044 On 06/11/2025			Bond Future	1	6,100,000	Member	Buy
2025-10-06 15:16:04	2044 On 06/11/2025			Bond Future	1	31,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-06 15:16:04	2044 On 06/11/2025			Bond Future	1	31,000,000	Member	Buy
Total for 2044 Bond Future					15	146,000,000		
2025-10-06 10:49:04	2050 On 06/11/2025			Bond Future	1	6,100,000	Client	Sell
2025-10-06 10:49:04	2050 On 06/11/2025			Bond Future	1	6,100,000	Client	Buy
Total for 2050 Bond Future					2	12,200,000		
2025-10-06 11:05:37	R035 On 06/11/2025			Bond Future	1	50,000,000	Member	Sell
2025-10-06 11:08:08	R035 On 06/11/2025			Bond Future	1	9,800,000	Member	Buy
2025-10-06 11:10:20	R035 On 06/11/2025			Bond Future	1	18,300,000	Member	Buy
2025-10-06 11:10:20	R035 On 06/11/2025			Bond Future	1	14,600,000	Member	Buy
2025-10-06 11:10:20	R035 On 06/11/2025			Bond Future	1	7,300,000	Member	Buy
2025-10-06 11:10:20	R035 On 06/11/2025			Bond Future	1	7,300,000	Member	Sell
2025-10-06 11:10:20	R035 On 06/11/2025			Bond Future	1	9,800,000	Member	Sell
2025-10-06 11:10:20	R035 On 06/11/2025			Bond Future	1	9,800,000	Client	Buy
2025-10-06 11:10:20	R035 On 06/11/2025			Bond Future	1	18,300,000	Client	Buy
2025-10-06 11:10:20	R035 On 06/11/2025			Bond Future	1	18,300,000	Member	Sell
2025-10-06 11:10:20	R035 On 06/11/2025			Bond Future	1	7,300,000	Client	Buy
2025-10-06 11:10:20	R035 On 06/11/2025			Bond Future	1	14,600,000	Member	Sell
2025-10-06 11:10:20	R035 On 06/11/2025			Bond Future	1	14,600,000	Client	Buy
Total for R035 Bond Future					13	200,000,000		
2025-10-06 17:35:28	R186 On 06/11/2025			Bond Future	1	13,200,000	Member	Buy
2025-10-06 17:35:28	R186 On 06/11/2025			Bond Future	1	741,700,000	Member	Sell
2025-10-06 17:49:50	R186 On 06/11/2025			Bond Future	1	77,500,000	Client	Buy
2025-10-06 17:49:50	R186 On 06/11/2025			Bond Future	1	42,300,000	Client	Buy
2025-10-06 17:49:50	R186 On 06/11/2025			Bond Future	1	77,500,000	Member	Sell
2025-10-06 17:49:50	R186 On 06/11/2025			Bond Future	1	25,000,000	Member	Sell
2025-10-06 17:49:50	R186 On 06/11/2025			Bond Future	1	42,300,000	Member	Buy
2025-10-06 17:49:50	R186 On 06/11/2025			Bond Future	1	77,500,000	Member	Buy
2025-10-06 17:49:50	R186 On 06/11/2025			Bond Future	1	68,100,000	Member	Buy
2025-10-06 17:49:50	R186 On 06/11/2025			Bond Future	1	25,000,000	Member	Buy
2025-10-06 17:49:50	R186 On 06/11/2025			Bond Future	1	25,000,000	Client	Buy
2025-10-06 17:49:50	R186 On 06/11/2025			Bond Future	1	68,100,000	Member	Sell
2025-10-06 17:49:50	R186 On 06/11/2025			Bond Future	1	68,100,000	Client	Buy
2025-10-06 17:49:50	R186 On 06/11/2025			Bond Future	1	42,300,000	Member	Sell
2025-10-06 17:49:51	R186 On 06/11/2025			Bond Future	1	13,200,000	Member	Sell
2025-10-06 17:49:51	R186 On 06/11/2025			Bond Future	1	12,100,000	Client	Buy
2025-10-06 17:49:51	R186 On 06/11/2025			Bond Future	1	503,500,000	Client	Buy
2025-10-06 17:49:51	R186 On 06/11/2025			Bond Future	1	503,500,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-06 17:49:51	R186 On 06/11/2025			Bond Future	1	12,100,000	Member	Buy
2025-10-06 17:49:51	R186 On 06/11/2025			Bond Future	1	13,200,000	Client	Buy
2025-10-06 17:49:51	R186 On 06/11/2025			Bond Future	1	503,500,000	Member	Sell
2025-10-06 17:49:51	R186 On 06/11/2025			Bond Future	1	12,100,000	Member	Sell
Total for R186 Bond Future					22	2,966,800,000		
2025-10-06 15:20:45	R209 On 06/11/2025			Bond Future	1	423,300,000	Member	Sell
2025-10-06 15:24:36	R209 On 06/11/2025			Bond Future	1	2,000,000	Member	Buy
2025-10-06 15:25:49	R209 On 06/11/2025			Bond Future	1	311,600,000	Member	Buy
2025-10-06 15:25:49	R209 On 06/11/2025			Bond Future	1	77,400,000	Member	Buy
2025-10-06 15:25:49	R209 On 06/11/2025			Bond Future	1	32,300,000	Member	Buy
2025-10-06 15:25:49	R209 On 06/11/2025			Bond Future	1	77,400,000	Member	Sell
2025-10-06 15:25:49	R209 On 06/11/2025			Bond Future	1	77,400,000	Client	Buy
2025-10-06 15:25:49	R209 On 06/11/2025			Bond Future	1	2,000,000	Member	Sell
2025-10-06 15:25:49	R209 On 06/11/2025			Bond Future	1	32,300,000	Client	Buy
2025-10-06 15:25:49	R209 On 06/11/2025			Bond Future	1	311,600,000	Member	Sell
2025-10-06 15:25:49	R209 On 06/11/2025			Bond Future	1	2,000,000	Client	Buy
2025-10-06 15:25:49	R209 On 06/11/2025			Bond Future	1	311,600,000	Client	Buy
2025-10-06 15:25:49	R209 On 06/11/2025			Bond Future	1	32,300,000	Member	Sell
2025-10-06 17:41:32	R209 On 06/11/2025			Bond Future	1	4,100,000	Member	Sell
2025-10-06 17:52:23	R209 On 06/11/2025			Bond Future	1	2,400,000	Member	Buy
2025-10-06 17:53:47	R209 On 06/11/2025			Bond Future	1	1,700,000	Member	Buy
2025-10-06 17:53:47	R209 On 06/11/2025			Bond Future	1	2,400,000	Member	Sell
2025-10-06 17:53:47	R209 On 06/11/2025			Bond Future	1	2,400,000	Client	Buy
2025-10-06 17:53:47	R209 On 06/11/2025			Bond Future	1	1,700,000	Member	Sell
2025-10-06 17:53:47	R209 On 06/11/2025			Bond Future	1	1,700,000	Client	Buy
Total for R209 Bond Future					20	1,709,600,000		
2025-10-06 15:13:10	R214 On 06/11/2025			Bond Future	1	600,000	Member	Buy
2025-10-06 15:13:10	R214 On 06/11/2025			Bond Future	1	62,900,000	Member	Sell
2025-10-06 15:28:47	R214 On 06/11/2025			Bond Future	1	30,000,000	Member	Buy
2025-10-06 15:28:47	R214 On 06/11/2025			Bond Future	1	8,900,000	Member	Buy
2025-10-06 15:28:47	R214 On 06/11/2025			Bond Future	1	30,000,000	Member	Sell
2025-10-06 15:28:47	R214 On 06/11/2025			Bond Future	1	30,000,000	Client	Buy
2025-10-06 15:28:47	R214 On 06/11/2025			Bond Future	1	8,000,000	Member	Buy
2025-10-06 15:28:47	R214 On 06/11/2025			Bond Future	1	4,000,000	Member	Buy
2025-10-06 15:28:47	R214 On 06/11/2025			Bond Future	1	3,400,000	Member	Buy
2025-10-06 15:28:47	R214 On 06/11/2025			Bond Future	1	3,200,000	Member	Buy
2025-10-06 15:28:47	R214 On 06/11/2025			Bond Future	1	3,200,000	Member	Sell
2025-10-06 15:28:47	R214 On 06/11/2025			Bond Future	1	3,200,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-10-06 15:28:47	R214 On 06/11/2025			Bond Future	1	4,000,000	Client	Buy
2025-10-06 15:28:47	R214 On 06/11/2025			Bond Future	1	8,000,000	Member	Sell
2025-10-06 15:28:47	R214 On 06/11/2025			Bond Future	1	8,900,000	Member	Sell
2025-10-06 15:28:47	R214 On 06/11/2025			Bond Future	1	4,000,000	Member	Sell
2025-10-06 15:28:47	R214 On 06/11/2025			Bond Future	1	8,000,000	Client	Buy
2025-10-06 15:28:47	R214 On 06/11/2025			Bond Future	1	3,400,000	Client	Buy
2025-10-06 15:28:47	R214 On 06/11/2025			Bond Future	1	3,400,000	Member	Sell
2025-10-06 15:28:47	R214 On 06/11/2025			Bond Future	1	8,900,000	Client	Buy
2025-10-06 15:28:48	R214 On 06/11/2025			Bond Future	1	600,000	Client	Buy
2025-10-06 15:28:48	R214 On 06/11/2025			Bond Future	1	2,800,000	Member	Sell
2025-10-06 15:28:48	R214 On 06/11/2025			Bond Future	1	800,000	Member	Sell
2025-10-06 15:28:48	R214 On 06/11/2025			Bond Future	1	2,800,000	Client	Buy
2025-10-06 15:28:48	R214 On 06/11/2025			Bond Future	1	600,000	Member	Sell
2025-10-06 15:28:48	R214 On 06/11/2025			Bond Future	1	1,200,000	Member	Sell
2025-10-06 15:28:48	R214 On 06/11/2025			Bond Future	1	1,200,000	Client	Buy
2025-10-06 15:28:48	R214 On 06/11/2025			Bond Future	1	800,000	Client	Buy
2025-10-06 15:28:48	R214 On 06/11/2025			Bond Future	1	2,800,000	Member	Buy
2025-10-06 15:28:48	R214 On 06/11/2025			Bond Future	1	1,200,000	Member	Buy
2025-10-06 15:28:48	R214 On 06/11/2025			Bond Future	1	800,000	Member	Buy
Total for R214 Bond Future					31	251,600,000		
2025-10-06 17:41:32	R248 On 06/11/2025			Bond Future	1	1,500,000	Member	Sell
2025-10-06 17:52:00	R248 On 06/11/2025			Bond Future	1	1,500,000	Client	Buy
Total for R248 Bond Future					2	3,000,000		
Grand Total for all Instruments					146	6,972,400,000		