



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: 28/04/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-04-28 11:54:46	2037 On 06/08/2026			Bond Future	1	20,800,000	Member	Sell
2026-04-28 12:15:13	2037 On 06/08/2026			Bond Future	1	20,800,000	Client	Buy
Total for 2037 Bond Future					2	41,600,000		
2026-04-28 10:25:36	2040 On 07/05/2026			Bond Future	1	100,000,000	Member	Buy
2026-04-28 10:25:36	2040 On 06/08/2026			Bond Future	1	100,000,000	Member	Sell
2026-04-28 11:02:24	2040 On 07/05/2026			Bond Future	1	100,000,000	Client	Sell
2026-04-28 11:03:52	2040 On 06/08/2026			Bond Future	1	100,000,000	Client	Buy
2026-04-28 16:46:22	2040 On 06/08/2026			Bond Future	1	117,400,000	Member	Buy
2026-04-28 16:59:13	2040 On 06/08/2026			Bond Future	1	200,000	Member	Sell
2026-04-28 17:02:14	2040 On 06/08/2026			Bond Future	1	72,600,000	Member	Sell
2026-04-28 17:02:14	2040 On 06/08/2026			Bond Future	1	72,600,000	Member	Buy
2026-04-28 17:02:14	2040 On 06/08/2026			Bond Future	1	72,600,000	Client	Sell
2026-04-28 17:02:15	2040 On 06/08/2026			Bond Future	1	3,700,000	Member	Buy
2026-04-28 17:02:15	2040 On 06/08/2026			Bond Future	1	1,500,000	Client	Sell
2026-04-28 17:02:15	2040 On 06/08/2026			Bond Future	1	26,000,000	Member	Buy
2026-04-28 17:02:15	2040 On 06/08/2026			Bond Future	1	800,000	Client	Sell
2026-04-28 17:02:15	2040 On 06/08/2026			Bond Future	1	26,000,000	Client	Sell
2026-04-28 17:02:15	2040 On 06/08/2026			Bond Future	1	6,200,000	Member	Buy
2026-04-28 17:02:15	2040 On 06/08/2026			Bond Future	1	4,800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-04-28 17:02:15	2040 On 06/08/2026			Bond Future	1	26,000,000	Member	Sell
2026-04-28 17:02:15	2040 On 06/08/2026			Bond Future	1	6,200,000	Member	Sell
2026-04-28 17:02:15	2040 On 06/08/2026			Bond Future	1	4,800,000	Member	Sell
2026-04-28 17:02:15	2040 On 06/08/2026			Bond Future	1	3,700,000	Member	Sell
2026-04-28 17:02:15	2040 On 06/08/2026			Bond Future	1	6,200,000	Client	Sell
2026-04-28 17:02:15	2040 On 06/08/2026			Bond Future	1	1,500,000	Member	Sell
2026-04-28 17:02:15	2040 On 06/08/2026			Bond Future	1	800,000	Member	Sell
2026-04-28 17:02:15	2040 On 06/08/2026			Bond Future	1	800,000	Member	Buy
2026-04-28 17:02:15	2040 On 06/08/2026			Bond Future	1	1,500,000	Member	Buy
2026-04-28 17:02:15	2040 On 06/08/2026			Bond Future	1	3,700,000	Client	Sell
2026-04-28 17:02:15	2040 On 06/08/2026			Bond Future	1	4,800,000	Client	Sell
2026-04-28 17:02:16	2040 On 06/08/2026			Bond Future	1	300,000	Member	Buy
2026-04-28 17:02:16	2040 On 06/08/2026			Bond Future	1	500,000	Member	Buy
2026-04-28 17:02:16	2040 On 06/08/2026			Bond Future	1	800,000	Member	Sell
2026-04-28 17:02:16	2040 On 06/08/2026			Bond Future	1	500,000	Member	Sell
2026-04-28 17:02:16	2040 On 06/08/2026			Bond Future	1	300,000	Member	Sell
2026-04-28 17:02:16	2040 On 06/08/2026			Bond Future	1	800,000	Client	Sell
2026-04-28 17:02:16	2040 On 06/08/2026			Bond Future	1	200,000	Member	Buy
2026-04-28 17:02:16	2040 On 06/08/2026			Bond Future	1	500,000	Client	Sell
2026-04-28 17:02:16	2040 On 06/08/2026			Bond Future	1	800,000	Member	Buy
2026-04-28 17:02:16	2040 On 06/08/2026			Bond Future	1	300,000	Client	Sell
2026-04-28 17:02:16	2040 On 06/08/2026			Bond Future	1	200,000	Client	Sell
Total for 2040 Bond Future					38	869,600,000		
2026-04-28 16:53:37	2044 On 06/08/2026			Bond Future	1	40,000,000	Member	Sell
2026-04-28 16:55:46	2044 On 06/08/2026			Bond Future	1	40,000,000	Client	Buy
Total for 2044 Bond Future					2	80,000,000		
2026-04-28 14:29:41	2050 On 06/08/2026			Bond Future	1	20,000,000	Member	Sell
2026-04-28 14:42:23	2050 On 06/08/2026			Bond Future	1	20,000,000	Client	Buy
Total for 2050 Bond Future					2	40,000,000		
2026-04-28 10:25:36	R035 On 07/05/2026			Bond Future	1	200,000,000	Member	Sell
2026-04-28 10:25:36	R035 On 06/08/2026			Bond Future	1	200,000,000	Member	Buy
2026-04-28 11:05:05	R035 On 07/05/2026			Bond Future	1	200,000,000	Client	Buy
2026-04-28 11:05:49	R035 On 06/08/2026			Bond Future	1	200,000,000	Client	Sell
Total for R035 Bond Future					4	800,000,000		
2026-04-28 10:25:36	R248 On 07/05/2026			Bond Future	1	172,000,000	Member	Buy
2026-04-28 10:25:36	R248 On 06/08/2026			Bond Future	1	172,000,000	Member	Sell
2026-04-28 11:00:29	R248 On 07/05/2026			Bond Future	1	172,000,000	Client	Sell
2026-04-28 11:01:23	R248 On 06/08/2026			Bond Future	1	172,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-04-28 16:46:22	R248 On 06/08/2026			Bond Future	1	211,500,000	Member	Buy
2026-04-28 16:58:35	R248 On 06/08/2026			Bond Future	1	400,000	Member	Sell
2026-04-28 17:00:59	R248 On 06/08/2026			Bond Future	1	143,300,000	Member	Sell
2026-04-28 17:00:59	R248 On 06/08/2026			Bond Future	1	51,000,000	Member	Sell
2026-04-28 17:00:59	R248 On 06/08/2026			Bond Future	1	51,000,000	Member	Buy
2026-04-28 17:00:59	R248 On 06/08/2026			Bond Future	1	143,300,000	Member	Buy
2026-04-28 17:00:59	R248 On 06/08/2026			Bond Future	1	2,900,000	Client	Sell
2026-04-28 17:00:59	R248 On 06/08/2026			Bond Future	1	9,500,000	Member	Buy
2026-04-28 17:00:59	R248 On 06/08/2026			Bond Future	1	9,500,000	Member	Sell
2026-04-28 17:00:59	R248 On 06/08/2026			Bond Future	1	2,900,000	Member	Sell
2026-04-28 17:00:59	R248 On 06/08/2026			Bond Future	1	9,500,000	Client	Sell
2026-04-28 17:00:59	R248 On 06/08/2026			Bond Future	1	51,000,000	Client	Sell
2026-04-28 17:00:59	R248 On 06/08/2026			Bond Future	1	2,900,000	Member	Buy
2026-04-28 17:00:59	R248 On 06/08/2026			Bond Future	1	143,300,000	Client	Sell
2026-04-28 17:01:00	R248 On 06/08/2026			Bond Future	1	1,700,000	Client	Sell
2026-04-28 17:01:00	R248 On 06/08/2026			Bond Future	1	1,100,000	Member	Buy
2026-04-28 17:01:00	R248 On 06/08/2026			Bond Future	1	1,100,000	Client	Sell
2026-04-28 17:01:00	R248 On 06/08/2026			Bond Future	1	400,000	Member	Buy
2026-04-28 17:01:00	R248 On 06/08/2026			Bond Future	1	1,700,000	Member	Sell
2026-04-28 17:01:00	R248 On 06/08/2026			Bond Future	1	1,600,000	Member	Sell
2026-04-28 17:01:00	R248 On 06/08/2026			Bond Future	1	1,100,000	Member	Sell
2026-04-28 17:01:00	R248 On 06/08/2026			Bond Future	1	400,000	Client	Sell
2026-04-28 17:01:00	R248 On 06/08/2026			Bond Future	1	1,600,000	Member	Buy
2026-04-28 17:01:00	R248 On 06/08/2026			Bond Future	1	1,600,000	Client	Sell
2026-04-28 17:01:00	R248 On 06/08/2026			Bond Future	1	1,700,000	Member	Buy
Total for R248 Bond Future					29	1,534,000,000		
Grand Total for all Instruments					77	3,365,200,000		