



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: 06/05/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-06 16:55:28	2030 On 06/08/2026			Bond Future	1	13,000,000	Member	Sell
2026-05-06 16:57:57	2030 On 06/08/2026			Bond Future	1	13,000,000	Client	Buy
Total for 2030 Bond Future					2	26,000,000		
2026-05-06 16:55:28	2032 On 06/08/2026			Bond Future	1	289,300,000	Member	Buy
2026-05-06 17:56:24	2032 On 06/08/2026			Bond Future	1	200,000	Member	Sell
2026-05-06 17:57:17	2032 On 06/08/2026			Bond Future	1	202,400,000	Member	Sell
2026-05-06 17:57:17	2032 On 06/08/2026			Bond Future	1	72,000,000	Member	Sell
2026-05-06 17:57:17	2032 On 06/08/2026			Bond Future	1	13,400,000	Member	Sell
2026-05-06 17:57:17	2032 On 06/08/2026			Bond Future	1	1,300,000	Member	Sell
2026-05-06 17:57:17	2032 On 06/08/2026			Bond Future	1	72,000,000	Client	Sell
2026-05-06 17:57:17	2032 On 06/08/2026			Bond Future	1	202,400,000	Member	Buy
2026-05-06 17:57:17	2032 On 06/08/2026			Bond Future	1	1,300,000	Client	Sell
2026-05-06 17:57:17	2032 On 06/08/2026			Bond Future	1	1,300,000	Member	Buy
2026-05-06 17:57:17	2032 On 06/08/2026			Bond Future	1	13,400,000	Client	Sell
2026-05-06 17:57:17	2032 On 06/08/2026			Bond Future	1	202,400,000	Client	Sell
2026-05-06 17:57:17	2032 On 06/08/2026			Bond Future	1	72,000,000	Member	Buy
2026-05-06 17:57:17	2032 On 06/08/2026			Bond Future	1	13,400,000	Member	Buy
2026-05-06 17:57:18	2032 On 06/08/2026			Bond Future	1	200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-06 17:57:18	2032 On 06/08/2026			Bond Future	1	200,000	Client	Sell
Total for 2032 Bond Future					16	1,157,200,000		
2026-05-06 16:55:28	2037 On 06/08/2026			Bond Future	1	53,300,000	Member	Sell
2026-05-06 16:58:35	2037 On 06/08/2026			Bond Future	1	12,100,000	Member	Buy
2026-05-06 16:59:22	2037 On 06/08/2026			Bond Future	1	13,200,000	Member	Buy
2026-05-06 16:59:22	2037 On 06/08/2026			Bond Future	1	13,200,000	Client	Buy
2026-05-06 16:59:22	2037 On 06/08/2026			Bond Future	1	13,200,000	Member	Sell
2026-05-06 16:59:23	2037 On 06/08/2026			Bond Future	1	28,000,000	Client	Buy
2026-05-06 16:59:23	2037 On 06/08/2026			Bond Future	1	12,100,000	Member	Sell
2026-05-06 16:59:23	2037 On 06/08/2026			Bond Future	1	12,100,000	Client	Buy
2026-05-06 16:59:23	2037 On 06/08/2026			Bond Future	1	28,000,000	Member	Buy
2026-05-06 16:59:23	2037 On 06/08/2026			Bond Future	1	28,000,000	Member	Sell
Total for 2037 Bond Future					10	213,200,000		
2026-05-06 17:25:36	2040 On 06/08/2026			Bond Future	1	4,800,000	Member	Sell
2026-05-06 17:39:25	2040 On 06/08/2026			Bond Future	1	4,800,000	Client	Buy
2026-05-06 17:48:05	2040 On 06/08/2026			Bond Future	1	3,200,000	Member	Buy
2026-05-06 17:50:53	2040 On 06/08/2026			Bond Future	1	3,200,000	Client	Sell
Total for 2040 Bond Future					4	16,000,000		
2026-05-06 09:48:18	R035 On 06/08/2026			Bond Future	1	15,000,000	Member	Sell
2026-05-06 12:06:57	R035 On 06/08/2026			Bond Future	1	1,500,000	Member	Buy
2026-05-06 12:07:44	R035 On 06/08/2026			Bond Future	1	11,000,000	Member	Buy
2026-05-06 12:07:44	R035 On 06/08/2026			Bond Future	1	1,500,000	Member	Buy
2026-05-06 12:07:44	R035 On 06/08/2026			Bond Future	1	1,000,000	Member	Buy
2026-05-06 12:07:44	R035 On 06/08/2026			Bond Future	1	11,000,000	Member	Sell
2026-05-06 12:07:44	R035 On 06/08/2026			Bond Future	1	11,000,000	Client	Buy
2026-05-06 12:07:44	R035 On 06/08/2026			Bond Future	1	1,000,000	Member	Sell
2026-05-06 12:07:44	R035 On 06/08/2026			Bond Future	1	1,500,000	Member	Sell
2026-05-06 12:07:44	R035 On 06/08/2026			Bond Future	1	1,000,000	Client	Buy
2026-05-06 12:07:44	R035 On 06/08/2026			Bond Future	1	1,500,000	Client	Buy
2026-05-06 12:07:45	R035 On 06/08/2026			Bond Future	1	1,500,000	Client	Buy
2026-05-06 12:07:45	R035 On 06/08/2026			Bond Future	1	1,500,000	Member	Sell
2026-05-06 15:55:31	R035 On 06/08/2026			Bond Future	1	6,000,000	Member	Buy
2026-05-06 15:55:31	R035 On 06/08/2026			Bond Future	1	2,000,000	Member	Buy
2026-05-06 16:11:03	R035 On 06/08/2026			Bond Future	1	2,000,000	Member	Sell
2026-05-06 16:11:23	R035 On 06/08/2026			Bond Future	1	2,000,000	Member	Buy
2026-05-06 16:11:23	R035 On 06/08/2026			Bond Future	1	2,000,000	Client	Sell
2026-05-06 16:12:37	R035 On 06/08/2026			Bond Future	1	1,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-06 16:13:20	R035 On 06/08/2026			Bond Future	1	1,000,000	Member	Buy
2026-05-06 16:13:20	R035 On 06/08/2026			Bond Future	1	3,000,000	Member	Sell
2026-05-06 16:13:20	R035 On 06/08/2026			Bond Future	1	1,000,000	Member	Sell
2026-05-06 16:13:20	R035 On 06/08/2026			Bond Future	1	1,000,000	Member	Sell
2026-05-06 16:13:20	R035 On 06/08/2026			Bond Future	1	3,000,000	Client	Sell
2026-05-06 16:13:20	R035 On 06/08/2026			Bond Future	1	1,000,000	Member	Buy
2026-05-06 16:13:20	R035 On 06/08/2026			Bond Future	1	1,000,000	Client	Sell
2026-05-06 16:13:20	R035 On 06/08/2026			Bond Future	1	1,000,000	Client	Sell
2026-05-06 16:13:20	R035 On 06/08/2026			Bond Future	1	1,000,000	Member	Buy
2026-05-06 16:13:20	R035 On 06/08/2026			Bond Future	1	1,000,000	Client	Sell
2026-05-06 16:13:20	R035 On 06/08/2026			Bond Future	1	3,000,000	Member	Buy
Total for R035 Bond Future					30	92,000,000		
2026-05-06 15:08:50	R038 On 07/05/2026			Bond Future	1	12,700,000	Member	Sell
2026-05-06 15:08:50	R038 On 07/05/2026			Bond Future	1	54,600,000	Member	Buy
2026-05-06 15:08:50	R038 On 06/08/2026			Bond Future	1	12,700,000	Member	Buy
2026-05-06 15:08:50	R038 On 06/08/2026			Bond Future	1	54,600,000	Member	Sell
2026-05-06 17:25:36	R038 On 06/08/2026			Bond Future	1	30,900,000	Member	Sell
2026-05-06 17:26:13	R038 On 07/05/2026			Bond Future	1	16,800,000	Client	Sell
2026-05-06 17:26:13	R038 On 07/05/2026			Bond Future	1	6,200,000	Member	Buy
2026-05-06 17:26:13	R038 On 07/05/2026			Bond Future	1	16,800,000	Member	Sell
2026-05-06 17:26:13	R038 On 07/05/2026			Bond Future	1	6,200,000	Member	Sell
2026-05-06 17:26:13	R038 On 07/05/2026			Bond Future	1	6,200,000	Client	Sell
2026-05-06 17:26:13	R038 On 07/05/2026			Bond Future	1	16,800,000	Member	Buy
2026-05-06 17:26:14	R038 On 07/05/2026			Bond Future	1	8,900,000	Member	Sell
2026-05-06 17:26:14	R038 On 07/05/2026			Bond Future	1	10,000,000	Member	Sell
2026-05-06 17:26:14	R038 On 07/05/2026			Bond Future	1	8,900,000	Member	Buy
2026-05-06 17:26:14	R038 On 07/05/2026			Bond Future	1	10,000,000	Member	Buy
2026-05-06 17:26:14	R038 On 07/05/2026			Bond Future	1	12,700,000	Member	Buy
2026-05-06 17:26:14	R038 On 07/05/2026			Bond Future	1	8,900,000	Client	Sell
2026-05-06 17:26:14	R038 On 07/05/2026			Bond Future	1	10,000,000	Client	Sell
2026-05-06 17:26:14	R038 On 07/05/2026			Bond Future	1	12,700,000	Client	Sell
2026-05-06 17:28:38	R038 On 06/08/2026			Bond Future	1	8,900,000	Client	Buy
2026-05-06 17:28:38	R038 On 06/08/2026			Bond Future	1	8,900,000	Member	Sell
2026-05-06 17:28:38	R038 On 06/08/2026			Bond Future	1	6,200,000	Client	Buy
2026-05-06 17:28:38	R038 On 06/08/2026			Bond Future	1	6,200,000	Member	Sell
2026-05-06 17:28:38	R038 On 06/08/2026			Bond Future	1	16,800,000	Client	Buy
2026-05-06 17:28:38	R038 On 06/08/2026			Bond Future	1	16,800,000	Member	Buy
2026-05-06 17:28:38	R038 On 06/08/2026			Bond Future	1	6,200,000	Member	Buy
2026-05-06 17:28:38	R038 On 06/08/2026			Bond Future	1	16,800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-06 17:28:38	R038 On 06/08/2026			Bond Future	1	8,900,000	Member	Buy
2026-05-06 17:28:39	R038 On 06/08/2026			Bond Future	1	10,000,000	Member	Buy
2026-05-06 17:28:39	R038 On 06/08/2026			Bond Future	1	12,700,000	Member	Sell
2026-05-06 17:28:39	R038 On 06/08/2026			Bond Future	1	10,000,000	Client	Buy
2026-05-06 17:28:39	R038 On 06/08/2026			Bond Future	1	12,700,000	Client	Buy
2026-05-06 17:28:39	R038 On 06/08/2026			Bond Future	1	10,000,000	Member	Sell
2026-05-06 17:36:37	R038 On 06/08/2026			Bond Future	1	30,900,000	Client	Buy
Total for R038 Bond Future					34	498,600,000		
2026-05-06 17:25:36	R053 On 06/08/2026			Bond Future	1	6,800,000	Member	Sell
2026-05-06 17:35:35	R053 On 06/08/2026			Bond Future	1	6,800,000	Client	Buy
Total for R053 Bond Future					2	13,600,000		
2026-05-06 17:25:36	R209 On 06/08/2026			Bond Future	1	48,700,000	Member	Sell
2026-05-06 17:40:23	R209 On 06/08/2026			Bond Future	1	48,700,000	Client	Buy
Total for R209 Bond Future					2	97,400,000		
2026-05-06 11:40:56	R248 On 06/08/2026			Bond Future	1	1,000,000	Member	Sell
2026-05-06 11:43:15	R248 On 06/08/2026			Bond Future	1	1,000,000	Client	Buy
Total for R248 Bond Future					2	2,000,000		
Grand Total for all Instruments					102	2,116,000,000		