



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: 05/06/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-05 16:11:00	2030 On 06/08/2026			Bond Future	1	180,000,000	Member	Buy
2026-06-05 16:39:23	2030 On 06/08/2026			Bond Future	1	180,000,000	Member	Sell
2026-06-05 16:41:56	2030 On 06/08/2026			Bond Future	1	180,000,000	Member	Buy
2026-06-05 16:41:56	2030 On 06/08/2026			Bond Future	1	180,000,000	Client	Sell
Total for 2030 Bond Future					4	720,000,000		
2026-06-05 15:19:48	2032 On 06/08/2026			Bond Future	1	4,700,000	Member	Sell
2026-06-05 16:11:00	2032 On 06/08/2026			Bond Future	1	240,000,000	Member	Buy
2026-06-05 16:37:38	2032 On 06/08/2026			Bond Future	1	4,700,000	Client	Buy
2026-06-05 16:38:59	2032 On 06/08/2026			Bond Future	1	240,000,000	Member	Sell
2026-06-05 16:42:49	2032 On 06/08/2026			Bond Future	1	240,000,000	Client	Sell
2026-06-05 16:42:49	2032 On 06/08/2026			Bond Future	1	240,000,000	Member	Buy
Total for 2032 Bond Future					6	969,400,000		
2026-06-05 11:39:32	2037 On 06/08/2026			Bond Future	1	89,600,000	Member	Sell
2026-06-05 12:22:28	2037 On 06/08/2026			Bond Future	1	89,600,000	Client	Buy
2026-06-05 16:11:00	2037 On 06/08/2026			Bond Future	1	300,000,000	Member	Buy
2026-06-05 16:38:34	2037 On 06/08/2026			Bond Future	1	300,000,000	Member	Sell
2026-06-05 16:43:16	2037 On 06/08/2026			Bond Future	1	300,000,000	Client	Sell
2026-06-05 16:43:16	2037 On 06/08/2026			Bond Future	1	300,000,000	Member	Buy
Total for 2037 Bond Future					6	1,379,200,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-05 09:28:19	2040 On 06/08/2026			Bond Future	1	535,500,000	Member	Buy
2026-06-05 09:28:37	2040 On 06/08/2026			Bond Future	1	535,500,000	Member	Sell
2026-06-05 15:48:13	2040 On 06/08/2026			Bond Future	1	11,000,000	Member	Sell
2026-06-05 16:38:55	2040 On 06/08/2026			Bond Future	1	11,000,000	Client	Buy
Total for 2040 Bond Future					4	1,093,000,000		
2026-06-05 14:51:50	R035 On 06/08/2026			Bond Future	1	5,000,000	Member	Buy
2026-06-05 14:52:55	R035 On 06/08/2026			Bond Future	1	5,000,000	Member	Sell
2026-06-05 14:53:10	R035 On 06/08/2026			Bond Future	1	5,000,000	Client	Sell
2026-06-05 14:53:10	R035 On 06/08/2026			Bond Future	1	5,000,000	Member	Buy
2026-06-05 16:11:00	R035 On 06/08/2026			Bond Future	1	224,000,000	Member	Buy
2026-06-05 16:39:53	R035 On 06/08/2026			Bond Future	1	224,000,000	Member	Sell
2026-06-05 16:42:24	R035 On 06/08/2026			Bond Future	1	224,000,000	Client	Sell
2026-06-05 16:42:24	R035 On 06/08/2026			Bond Future	1	224,000,000	Member	Buy
Total for R035 Bond Future					8	916,000,000		
Grand Total for all Instruments					28	5,077,600,000		