



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: 08/06/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-08 16:34:35	2029 On 06/08/2026			Bond Future	1	13,300,000	Member	Sell
2026-06-08 16:47:44	2029 On 06/08/2026			Bond Future	1	13,300,000	Client	Buy
Total for 2029 Bond Future					2	26,600,000		
2026-06-08 10:25:22	2032 On 06/08/2026			Bond Future	1	170,400,000	Member	Sell
2026-06-08 10:40:44	2032 On 06/08/2026			Bond Future	1	170,400,000	Client	Buy
2026-06-08 11:27:41	2032 On 06/08/2026			Bond Future	1	162,900,000	Member	Sell
2026-06-08 12:18:41	2032 On 06/08/2026			Bond Future	1	10,000,000	Member	Buy
2026-06-08 12:19:24	2032 On 06/08/2026			Bond Future	1	152,900,000	Member	Buy
2026-06-08 12:19:24	2032 On 06/08/2026			Bond Future	1	10,000,000	Client	Buy
2026-06-08 12:19:24	2032 On 06/08/2026			Bond Future	1	152,900,000	Member	Sell
2026-06-08 12:19:24	2032 On 06/08/2026			Bond Future	1	152,900,000	Client	Buy
2026-06-08 12:19:24	2032 On 06/08/2026			Bond Future	1	10,000,000	Member	Sell
Total for 2032 Bond Future					9	992,400,000		
2026-06-08 11:43:39	2033 On 06/08/2026			Bond Future	1	1,300,000	Member	Sell
2026-06-08 12:20:24	2033 On 06/08/2026			Bond Future	1	1,300,000	Client	Buy
2026-06-08 16:34:35	2033 On 06/08/2026			Bond Future	1	13,300,000	Member	Buy
2026-06-08 16:47:07	2033 On 06/08/2026			Bond Future	1	13,300,000	Client	Sell
Total for 2033 Bond Future					4	29,200,000		
2026-06-08 08:27:33	2037 On 06/08/2026			Bond Future	1	3,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-08 08:29:51	2037 On 06/08/2026			Bond Future	1	3,000,000	Member	Buy
2026-06-08 11:27:41	2037 On 06/08/2026			Bond Future	1	44,600,000	Member	Sell
2026-06-08 11:39:09	2037 On 06/08/2026			Bond Future	1	44,600,000	Client	Buy
2026-06-08 11:58:02	2037 On 06/08/2026			Bond Future	1	3,000,000	Member	Sell
2026-06-08 11:58:02	2037 On 06/08/2026			Bond Future	1	3,000,000	Client	Buy
2026-06-08 16:32:30	2037 On 06/08/2026			Bond Future	1	200,000,000	Member	Buy
2026-06-08 17:08:12	2037 On 06/08/2026			Bond Future	1	200,000,000	Member	Sell
2026-06-08 17:09:32	2037 On 06/08/2026			Bond Future	1	200,000,000	Client	Sell
2026-06-08 17:09:32	2037 On 06/08/2026			Bond Future	1	200,000,000	Member	Buy
Total for 2037 Bond Future					10	901,200,000		
2026-06-08 12:57:13	2040 On 06/08/2026			Bond Future	1	47,000,000	Member	Buy
2026-06-08 12:57:13	2040 On 06/08/2026			Bond Future	1	47,000,000	Client	Sell
2026-06-08 13:00:01	2040 On 06/08/2026			Bond Future	1	318,000,000	Client	Sell
2026-06-08 13:00:01	2040 On 06/08/2026			Bond Future	1	318,000,000	Member	Buy
2026-06-08 13:00:46	2040 On 06/08/2026			Bond Future	1	17,000,000	Client	Sell
2026-06-08 13:00:46	2040 On 06/08/2026			Bond Future	1	17,000,000	Member	Buy
2026-06-08 13:01:21	2040 On 06/08/2026			Bond Future	1	50,600,000	Member	Buy
2026-06-08 13:01:21	2040 On 06/08/2026			Bond Future	1	50,600,000	Client	Sell
2026-06-08 13:01:50	2040 On 06/08/2026			Bond Future	1	38,900,000	Member	Buy
2026-06-08 13:01:50	2040 On 06/08/2026			Bond Future	1	38,900,000	Client	Sell
2026-06-08 13:02:16	2040 On 06/08/2026			Bond Future	1	38,000,000	Member	Buy
2026-06-08 13:02:16	2040 On 06/08/2026			Bond Future	1	38,000,000	Client	Sell
2026-06-08 13:02:39	2040 On 06/08/2026			Bond Future	1	26,000,000	Member	Buy
2026-06-08 13:02:39	2040 On 06/08/2026			Bond Future	1	26,000,000	Client	Sell
2026-06-08 16:06:01	2040 On 06/08/2026			Bond Future	1	6,800,000	Member	Sell
2026-06-08 16:13:14	2040 On 06/08/2026			Bond Future	1	6,800,000	Client	Buy
Total for 2040 Bond Future					16	1,084,600,000		
2026-06-08 16:33:36	2044 On 06/08/2026			Bond Future	1	511,600,000	Member	Sell
2026-06-08 16:56:50	2044 On 06/08/2026			Bond Future	1	511,600,000	Client	Buy
Total for 2044 Bond Future					2	1,023,200,000		
2026-06-08 11:14:51	GOVI On 06/08/2026			GOVI	1	20,000	Member	Buy
2026-06-08 11:17:53	GOVI On 06/08/2026			GOVI	1	20,000	Member	Sell
2026-06-08 11:56:41	GOVI On 06/08/2026			GOVI	1	20,000	Member	Buy
2026-06-08 11:56:41	GOVI On 06/08/2026			GOVI	1	20,000	Client	Sell
Total for GOVI GOVI					4	80,000		
2026-06-08 08:27:33	R035 On 05/11/2026			Bond Future	1	15,000,000	Member	Sell
2026-06-08 08:28:46	R035 On 05/11/2026			Bond Future	1	15,000,000	Member	Buy
2026-06-08 11:27:41	R035 On 06/08/2026			Bond Future	1	1,700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2026-06-08 11:37:12	R035 On 06/08/2026			Bond Future	1	1,700,000 Client	Buy
2026-06-08 11:57:15	R035 On 05/11/2026			Bond Future	1	15,000,000 Client	Buy
2026-06-08 11:57:15	R035 On 05/11/2026			Bond Future	1	15,000,000 Member	Sell
2026-06-08 16:14:42	R035 On 05/11/2026			Bond Future	1	719,100,000 Member	Sell
2026-06-08 16:15:38	R035 On 05/11/2026			Bond Future	1	252,200,000 Member	Buy
2026-06-08 16:27:21	R035 On 05/11/2026			Bond Future	1	800,000 Member	Sell
2026-06-08 16:27:21	R035 On 05/11/2026			Bond Future	1	800,000 Member	Buy
2026-06-08 16:27:21	R035 On 05/11/2026			Bond Future	1	800,000 Client	Buy
2026-06-08 16:27:22	R035 On 05/11/2026			Bond Future	1	122,000,000 Client	Buy
2026-06-08 16:27:22	R035 On 05/11/2026			Bond Future	1	3,700,000 Member	Sell
2026-06-08 16:27:22	R035 On 05/11/2026			Bond Future	1	2,500,000 Client	Buy
2026-06-08 16:27:22	R035 On 05/11/2026			Bond Future	1	21,700,000 Member	Sell
2026-06-08 16:27:22	R035 On 05/11/2026			Bond Future	1	122,000,000 Member	Sell
2026-06-08 16:27:22	R035 On 05/11/2026			Bond Future	1	3,700,000 Client	Buy
2026-06-08 16:27:22	R035 On 05/11/2026			Bond Future	1	2,500,000 Member	Buy
2026-06-08 16:27:22	R035 On 05/11/2026			Bond Future	1	2,200,000 Member	Buy
2026-06-08 16:27:22	R035 On 05/11/2026			Bond Future	1	3,700,000 Member	Buy
2026-06-08 16:27:22	R035 On 05/11/2026			Bond Future	1	122,000,000 Member	Buy
2026-06-08 16:27:22	R035 On 05/11/2026			Bond Future	1	21,700,000 Member	Buy
2026-06-08 16:27:22	R035 On 05/11/2026			Bond Future	1	2,500,000 Member	Sell
2026-06-08 16:27:22	R035 On 05/11/2026			Bond Future	1	2,200,000 Member	Sell
2026-06-08 16:27:22	R035 On 05/11/2026			Bond Future	1	2,200,000 Client	Buy
2026-06-08 16:27:22	R035 On 05/11/2026			Bond Future	1	21,700,000 Client	Buy
2026-06-08 16:27:23	R035 On 05/11/2026			Bond Future	1	1,200,000 Client	Buy
2026-06-08 16:27:23	R035 On 05/11/2026			Bond Future	1	34,500,000 Client	Buy
2026-06-08 16:27:23	R035 On 05/11/2026			Bond Future	1	2,000,000 Client	Buy
2026-06-08 16:27:23	R035 On 05/11/2026			Bond Future	1	16,000,000 Member	Buy
2026-06-08 16:27:23	R035 On 05/11/2026			Bond Future	1	100,000 Client	Buy
2026-06-08 16:27:23	R035 On 05/11/2026			Bond Future	1	2,000,000 Member	Sell
2026-06-08 16:27:23	R035 On 05/11/2026			Bond Future	1	34,500,000 Member	Sell
2026-06-08 16:27:23	R035 On 05/11/2026			Bond Future	1	36,800,000 Member	Buy
2026-06-08 16:27:23	R035 On 05/11/2026			Bond Future	1	1,200,000 Member	Sell
2026-06-08 16:27:23	R035 On 05/11/2026			Bond Future	1	100,000 Member	Buy
2026-06-08 16:27:23	R035 On 05/11/2026			Bond Future	1	27,800,000 Member	Buy
2026-06-08 16:27:23	R035 On 05/11/2026			Bond Future	1	1,200,000 Member	Buy
2026-06-08 16:27:23	R035 On 05/11/2026			Bond Future	1	2,000,000 Member	Buy
2026-06-08 16:27:23	R035 On 05/11/2026			Bond Future	1	34,500,000 Member	Buy
2026-06-08 16:27:23	R035 On 05/11/2026			Bond Future	1	16,000,000 Client	Buy
2026-06-08 16:27:23	R035 On 05/11/2026			Bond Future	1	27,800,000 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-08 16:27:23	R035 On 05/11/2026			Bond Future	1	100,000	Member	Sell
2026-06-08 16:27:23	R035 On 05/11/2026			Bond Future	1	16,000,000	Member	Sell
2026-06-08 16:27:23	R035 On 05/11/2026			Bond Future	1	36,800,000	Client	Buy
2026-06-08 16:27:23	R035 On 05/11/2026			Bond Future	1	36,800,000	Member	Sell
2026-06-08 16:27:23	R035 On 05/11/2026			Bond Future	1	27,800,000	Client	Buy
2026-06-08 16:27:24	R035 On 05/11/2026			Bond Future	1	5,600,000	Client	Buy
2026-06-08 16:27:24	R035 On 05/11/2026			Bond Future	1	47,400,000	Member	Sell
2026-06-08 16:27:24	R035 On 05/11/2026			Bond Future	1	47,400,000	Client	Buy
2026-06-08 16:27:24	R035 On 05/11/2026			Bond Future	1	1,300,000	Member	Sell
2026-06-08 16:27:24	R035 On 05/11/2026			Bond Future	1	3,700,000	Client	Buy
2026-06-08 16:27:24	R035 On 05/11/2026			Bond Future	1	40,300,000	Client	Buy
2026-06-08 16:27:24	R035 On 05/11/2026			Bond Future	1	10,500,000	Member	Sell
2026-06-08 16:27:24	R035 On 05/11/2026			Bond Future	1	3,700,000	Member	Buy
2026-06-08 16:27:24	R035 On 05/11/2026			Bond Future	1	10,500,000	Member	Buy
2026-06-08 16:27:24	R035 On 05/11/2026			Bond Future	1	5,600,000	Member	Buy
2026-06-08 16:27:24	R035 On 05/11/2026			Bond Future	1	47,400,000	Member	Buy
2026-06-08 16:27:24	R035 On 05/11/2026			Bond Future	1	40,300,000	Member	Buy
2026-06-08 16:27:24	R035 On 05/11/2026			Bond Future	1	1,300,000	Member	Buy
2026-06-08 16:27:24	R035 On 05/11/2026			Bond Future	1	1,300,000	Client	Buy
2026-06-08 16:27:24	R035 On 05/11/2026			Bond Future	1	40,300,000	Member	Sell
2026-06-08 16:27:24	R035 On 05/11/2026			Bond Future	1	10,500,000	Client	Buy
2026-06-08 16:27:24	R035 On 05/11/2026			Bond Future	1	3,700,000	Member	Sell
2026-06-08 16:27:24	R035 On 05/11/2026			Bond Future	1	5,600,000	Member	Sell
2026-06-08 16:27:25	R035 On 05/11/2026			Bond Future	1	16,300,000	Client	Buy
2026-06-08 16:27:25	R035 On 05/11/2026			Bond Future	1	252,200,000	Member	Sell
2026-06-08 16:27:25	R035 On 05/11/2026			Bond Future	1	68,800,000	Member	Sell
2026-06-08 16:27:25	R035 On 05/11/2026			Bond Future	1	16,300,000	Member	Sell
2026-06-08 16:27:25	R035 On 05/11/2026			Bond Future	1	16,300,000	Member	Buy
2026-06-08 16:27:25	R035 On 05/11/2026			Bond Future	1	68,800,000	Member	Buy
2026-06-08 16:27:25	R035 On 05/11/2026			Bond Future	1	1,700,000	Member	Buy
2026-06-08 16:27:25	R035 On 05/11/2026			Bond Future	1	68,800,000	Client	Buy
2026-06-08 16:27:25	R035 On 05/11/2026			Bond Future	1	252,200,000	Client	Buy
2026-06-08 16:27:25	R035 On 05/11/2026			Bond Future	1	1,700,000	Member	Sell
2026-06-08 16:27:25	R035 On 05/11/2026			Bond Future	1	1,700,000	Client	Buy
Total for R035 Bond Future					76	2,939,800,000		
2026-06-08 08:27:33	R038 On 05/11/2026			Bond Future	1	2,000,000	Member	Sell
2026-06-08 08:30:49	R038 On 05/11/2026			Bond Future	1	2,000,000	Member	Buy
2026-06-08 11:57:40	R038 On 05/11/2026			Bond Future	1	2,000,000	Client	Buy
2026-06-08 11:57:40	R038 On 05/11/2026			Bond Future	1	2,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-08 16:06:01	R038 On 06/08/2026			Bond Future	1	9,700,000	Member	Sell
2026-06-08 16:12:47	R038 On 06/08/2026			Bond Future	1	9,700,000	Client	Buy
Total for R038 Bond Future					6	27,400,000		
2026-06-08 16:09:45	R053 On 06/08/2026			Bond Future	1	300,000,000	Member	Buy
2026-06-08 17:07:56	R053 On 06/08/2026			Bond Future	1	300,000,000	Member	Sell
2026-06-08 17:09:55	R053 On 06/08/2026			Bond Future	1	300,000,000	Client	Sell
2026-06-08 17:09:55	R053 On 06/08/2026			Bond Future	1	300,000,000	Member	Buy
Total for R053 Bond Future					4	1,200,000,000		
2026-06-08 12:23:37	R214 On 06/08/2026			Bond Future	1	1,500,000	Member	Sell
2026-06-08 13:58:48	R214 On 06/08/2026			Bond Future	1	1,500,000	Client	Buy
Total for R214 Bond Future					2	3,000,000		
Grand Total for all Instruments					135	8,227,480,000		