



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: 10/06/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-10 17:28:48	2032 On 06/08/2026			Bond Future	1	100,000,000	Member	Sell
2026-06-10 17:35:04	2032 On 06/08/2026			Bond Future	1	100,000,000	Client	Buy
Total for 2032 Bond Future					2	200,000,000		
2026-06-10 15:05:11	ALBI On 06/08/2026			Index Future	1	20,000	Member	Buy
2026-06-10 15:15:18	ALBI On 06/08/2026			Index Future	1	20,000	Member	Sell
2026-06-10 15:23:00	ALBI On 06/08/2026			Index Future	1	20,000	Member	Buy
2026-06-10 16:14:45	ALBI On 06/08/2026			Index Future	1	20,000	Client	Sell
Total for ALBI Index Future					4	80,000		
2026-06-10 14:53:04	R035 On 06/08/2026			Bond Future	1	219,000,000	Member	Buy
2026-06-10 14:53:04	R035 On 06/08/2026			Bond Future	1	219,000,000	Member	Sell
2026-06-10 15:20:06	R035 On 06/08/2026			Bond Future	1	219,000,000	Member	Sell
2026-06-10 16:09:10	R035 On 06/08/2026			Bond Future	1	3,500,000	Member	Buy
2026-06-10 16:13:24	R035 On 06/08/2026			Bond Future	1	14,500,000	Member	Sell
2026-06-10 16:13:24	R035 On 06/08/2026			Bond Future	1	14,500,000	Client	Buy
2026-06-10 16:13:24	R035 On 06/08/2026			Bond Future	1	73,500,000	Member	Sell
2026-06-10 16:13:24	R035 On 06/08/2026			Bond Future	1	73,500,000	Member	Buy
2026-06-10 16:13:24	R035 On 06/08/2026			Bond Future	1	68,500,000	Member	Buy
2026-06-10 16:13:24	R035 On 06/08/2026			Bond Future	1	14,500,000	Member	Buy
2026-06-10 16:13:24	R035 On 06/08/2026			Bond Future	1	14,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-10 16:13:24	R035 On 06/08/2026			Bond Future	1	37,500,000	Member	Buy
2026-06-10 16:13:24	R035 On 06/08/2026			Bond Future	1	14,000,000	Client	Buy
2026-06-10 16:13:24	R035 On 06/08/2026			Bond Future	1	73,500,000	Client	Buy
2026-06-10 16:13:24	R035 On 06/08/2026			Bond Future	1	14,000,000	Member	Sell
2026-06-10 16:13:24	R035 On 06/08/2026			Bond Future	1	68,500,000	Member	Sell
2026-06-10 16:13:24	R035 On 06/08/2026			Bond Future	1	37,500,000	Member	Sell
2026-06-10 16:13:24	R035 On 06/08/2026			Bond Future	1	68,500,000	Client	Buy
2026-06-10 16:13:24	R035 On 06/08/2026			Bond Future	1	37,500,000	Client	Buy
2026-06-10 16:13:25	R035 On 06/08/2026			Bond Future	1	7,500,000	Client	Buy
2026-06-10 16:13:25	R035 On 06/08/2026			Bond Future	1	7,500,000	Member	Sell
2026-06-10 16:13:25	R035 On 06/08/2026			Bond Future	1	3,500,000	Member	Sell
2026-06-10 16:13:25	R035 On 06/08/2026			Bond Future	1	3,500,000	Client	Buy
2026-06-10 16:13:25	R035 On 06/08/2026			Bond Future	1	7,500,000	Member	Buy
2026-06-10 17:07:38	R035 On 06/08/2026			Bond Future	1	2,500,000	Member	Sell
2026-06-10 17:11:20	R035 On 06/08/2026			Bond Future	1	2,500,000	Client	Buy
Total for R035 Bond Future					26	1,319,000,000		
Grand Total for all Instruments					32	1,519,080,000		