



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: 11/06/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-11 16:10:57	2030 On 06/08/2026			Bond Future	1	30,700,000	Member	Buy
2026-06-11 16:30:58	2030 On 06/08/2026			Bond Future	1	30,700,000	Client	Sell
Total for 2030 Bond Future					2	61,400,000		
2026-06-11 16:12:54	2032 On 06/08/2026			Bond Future	1	1,600,000	Member	Buy
2026-06-11 16:22:15	2032 On 06/08/2026			Bond Future	1	1,600,000	Client	Sell
Total for 2032 Bond Future					2	3,200,000		
2026-06-11 16:11:55	2033 On 06/08/2026			Bond Future	1	2,000,000	Member	Sell
2026-06-11 16:11:55	2033 On 06/08/2026			Bond Future	1	2,000,000	Client	Buy
2026-06-11 16:11:55	2033 On 06/08/2026			Bond Future	1	10,000,000	Member	Sell
2026-06-11 16:11:55	2033 On 06/08/2026			Bond Future	1	10,000,000	Client	Buy
Total for 2033 Bond Future					4	24,000,000		
2026-06-11 11:52:51	2037 On 06/08/2026			Bond Future	1	11,000,000	Member	Sell
2026-06-11 11:52:51	2037 On 06/08/2026			Bond Future	1	11,000,000	Member	Buy
2026-06-11 13:58:38	2037 On 06/08/2026			Bond Future	1	11,000,000	Client	Buy
2026-06-11 13:58:38	2037 On 06/08/2026			Bond Future	1	11,000,000	Member	Sell
2026-06-11 16:10:57	2037 On 06/08/2026			Bond Future	1	21,500,000	Member	Buy
2026-06-11 16:30:29	2037 On 06/08/2026			Bond Future	1	21,500,000	Client	Sell
Total for 2037 Bond Future					6	87,000,000		
2026-06-11 11:52:51	2040 On 06/08/2026			Bond Future	1	10,800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-11 11:52:51	2040 On 06/08/2026			Bond Future	1	10,800,000	Member	Buy
2026-06-11 13:59:05	2040 On 06/08/2026			Bond Future	1	10,800,000	Client	Buy
2026-06-11 13:59:05	2040 On 06/08/2026			Bond Future	1	10,800,000	Member	Sell
2026-06-11 16:10:57	2040 On 06/08/2026			Bond Future	1	12,600,000	Member	Buy
2026-06-11 16:32:09	2040 On 06/08/2026			Bond Future	1	12,600,000	Client	Sell
Total for 2040 Bond Future					6	68,400,000		
2026-06-11 11:52:15	R035 On 06/08/2026			Bond Future	1	10,500,000	Member	Sell
2026-06-11 11:52:15	R035 On 06/08/2026			Bond Future	1	10,500,000	Member	Buy
2026-06-11 13:58:22	R035 On 06/08/2026			Bond Future	1	10,500,000	Client	Buy
2026-06-11 13:58:22	R035 On 06/08/2026			Bond Future	1	10,500,000	Member	Sell
2026-06-11 17:10:56	R035 On 06/08/2026			Bond Future	1	618,600,000	Member	Sell
2026-06-11 17:33:22	R035 On 06/08/2026			Bond Future	1	6,600,000	Member	Buy
2026-06-11 17:34:04	R035 On 06/08/2026			Bond Future	1	500,000,000	Member	Buy
2026-06-11 17:34:04	R035 On 06/08/2026			Bond Future	1	500,000,000	Client	Buy
2026-06-11 17:34:04	R035 On 06/08/2026			Bond Future	1	500,000,000	Member	Sell
2026-06-11 17:34:05	R035 On 06/08/2026			Bond Future	1	100,000,000	Client	Buy
2026-06-11 17:34:05	R035 On 06/08/2026			Bond Future	1	12,000,000	Client	Buy
2026-06-11 17:34:05	R035 On 06/08/2026			Bond Future	1	100,000,000	Member	Sell
2026-06-11 17:34:05	R035 On 06/08/2026			Bond Future	1	100,000,000	Member	Buy
2026-06-11 17:34:05	R035 On 06/08/2026			Bond Future	1	12,000,000	Member	Buy
2026-06-11 17:34:05	R035 On 06/08/2026			Bond Future	1	12,000,000	Member	Sell
2026-06-11 17:34:06	R035 On 06/08/2026			Bond Future	1	6,600,000	Client	Buy
2026-06-11 17:34:06	R035 On 06/08/2026			Bond Future	1	6,600,000	Member	Sell
Total for R035 Bond Future					17	2,516,400,000		
2026-06-11 14:40:50	R209 On 06/08/2026			Bond Future	1	5,000,000	Member	Sell
2026-06-11 14:40:50	R209 On 06/08/2026			Bond Future	1	5,000,000	Member	Buy
2026-06-11 16:10:57	R209 On 06/08/2026			Bond Future	1	18,000,000	Member	Buy
2026-06-11 16:12:54	R209 On 06/08/2026			Bond Future	1	2,500,000	Member	Buy
2026-06-11 16:23:24	R209 On 06/08/2026			Bond Future	1	2,500,000	Client	Sell
2026-06-11 16:31:16	R209 On 06/08/2026			Bond Future	1	18,000,000	Client	Sell
2026-06-11 16:33:14	R209 On 06/08/2026			Bond Future	1	5,000,000	Member	Buy
2026-06-11 16:33:14	R209 On 06/08/2026			Bond Future	1	5,000,000	Client	Sell
Total for R209 Bond Future					8	61,000,000		
2026-06-11 11:52:51	R248 On 06/08/2026			Bond Future	1	11,300,000	Member	Buy
2026-06-11 11:52:51	R248 On 06/08/2026			Bond Future	1	11,300,000	Member	Sell
2026-06-11 13:59:32	R248 On 06/08/2026			Bond Future	1	11,300,000	Member	Sell
2026-06-11 13:59:32	R248 On 06/08/2026			Bond Future	1	11,300,000	Client	Buy
2026-06-11 16:10:57	R248 On 06/08/2026			Bond Future	1	10,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-11 16:29:44	R248 On 06/08/2026			Bond Future	1	10,200,000	Client	Sell
Total for R248 Bond Future					6	65,600,000		
Grand Total for all Instruments					51	2,887,000,000		