



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: 25/06/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-25 11:15:50	2029 On 06/08/2026			Bond Future	1	300,000	Member	Sell
2026-06-25 11:15:50	2029 On 06/08/2026			Bond Future	1	300,000	Member	Buy
2026-06-25 16:49:24	2029 On 06/08/2026			Bond Future	1	300,000	Member	Buy
2026-06-25 16:49:24	2029 On 06/08/2026			Bond Future	1	300,000	Client	Sell
Total for 2029 Bond Future					4	1,200,000		
2026-06-25 15:25:50	2032 On 06/08/2026			Bond Future	1	100,000	Member	Buy
2026-06-25 15:55:03	2032 On 06/08/2026			Bond Future	1	100,000	Client	Sell
Total for 2032 Bond Future					2	200,000		
2026-06-25 16:37:52	2033 On 06/08/2026			Bond Future	1	30,100,000	Member	Buy
2026-06-25 16:37:52	2033 On 06/08/2026			Bond Future	1	200,000	Member	Sell
2026-06-25 16:46:59	2033 On 06/08/2026			Bond Future	1	19,800,000	Member	Sell
2026-06-25 16:46:59	2033 On 06/08/2026			Bond Future	1	4,900,000	Member	Sell
2026-06-25 16:46:59	2033 On 06/08/2026			Bond Future	1	700,000	Client	Sell
2026-06-25 16:46:59	2033 On 06/08/2026			Bond Future	1	500,000	Member	Buy
2026-06-25 16:46:59	2033 On 06/08/2026			Bond Future	1	2,200,000	Member	Sell
2026-06-25 16:46:59	2033 On 06/08/2026			Bond Future	1	1,800,000	Member	Sell
2026-06-25 16:46:59	2033 On 06/08/2026			Bond Future	1	700,000	Member	Sell
2026-06-25 16:46:59	2033 On 06/08/2026			Bond Future	1	700,000	Member	Buy
2026-06-25 16:46:59	2033 On 06/08/2026			Bond Future	1	4,900,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-25 16:46:59	2033 On 06/08/2026			Bond Future	1	500,000	Member	Sell
2026-06-25 16:46:59	2033 On 06/08/2026			Bond Future	1	4,900,000	Client	Sell
2026-06-25 16:46:59	2033 On 06/08/2026			Bond Future	1	2,200,000	Client	Sell
2026-06-25 16:46:59	2033 On 06/08/2026			Bond Future	1	500,000	Client	Sell
2026-06-25 16:46:59	2033 On 06/08/2026			Bond Future	1	1,800,000	Member	Buy
2026-06-25 16:46:59	2033 On 06/08/2026			Bond Future	1	19,800,000	Member	Buy
2026-06-25 16:46:59	2033 On 06/08/2026			Bond Future	1	19,800,000	Client	Sell
2026-06-25 16:46:59	2033 On 06/08/2026			Bond Future	1	2,200,000	Member	Buy
2026-06-25 16:46:59	2033 On 06/08/2026			Bond Future	1	1,800,000	Client	Sell
2026-06-25 16:47:00	2033 On 06/08/2026			Bond Future	1	200,000	Client	Sell
2026-06-25 16:47:00	2033 On 06/08/2026			Bond Future	1	200,000	Member	Buy
Total for 2033 Bond Future					22	120,400,000		
2026-06-25 10:26:59	2037 On 06/08/2026			Bond Future	1	254,700,000	Member	Sell
2026-06-25 10:53:02	2037 On 06/08/2026			Bond Future	1	212,900,000	Member	Buy
2026-06-25 10:53:52	2037 On 06/08/2026			Bond Future	1	41,800,000	Member	Buy
2026-06-25 10:53:52	2037 On 06/08/2026			Bond Future	1	212,900,000	Member	Sell
2026-06-25 10:53:52	2037 On 06/08/2026			Bond Future	1	212,900,000	Client	Buy
2026-06-25 10:53:52	2037 On 06/08/2026			Bond Future	1	41,800,000	Client	Buy
2026-06-25 10:53:52	2037 On 06/08/2026			Bond Future	1	41,800,000	Member	Sell
2026-06-25 14:51:33	2037 On 06/08/2026			Bond Future	1	600,900,000	Member	Sell
2026-06-25 15:41:01	2037 On 06/08/2026			Bond Future	1	1,200,000	Member	Buy
2026-06-25 15:42:23	2037 On 06/08/2026			Bond Future	1	185,000,000	Member	Buy
2026-06-25 15:42:23	2037 On 06/08/2026			Bond Future	1	177,400,000	Member	Buy
2026-06-25 15:42:23	2037 On 06/08/2026			Bond Future	1	97,500,000	Member	Buy
2026-06-25 15:42:23	2037 On 06/08/2026			Bond Future	1	97,500,000	Member	Sell
2026-06-25 15:42:23	2037 On 06/08/2026			Bond Future	1	177,400,000	Client	Buy
2026-06-25 15:42:23	2037 On 06/08/2026			Bond Future	1	185,000,000	Client	Buy
2026-06-25 15:42:23	2037 On 06/08/2026			Bond Future	1	177,400,000	Member	Sell
2026-06-25 15:42:23	2037 On 06/08/2026			Bond Future	1	97,500,000	Client	Buy
2026-06-25 15:42:23	2037 On 06/08/2026			Bond Future	1	185,000,000	Member	Sell
2026-06-25 15:42:24	2037 On 06/08/2026			Bond Future	1	8,000,000	Client	Buy
2026-06-25 15:42:24	2037 On 06/08/2026			Bond Future	1	21,300,000	Member	Sell
2026-06-25 15:42:24	2037 On 06/08/2026			Bond Future	1	11,700,000	Client	Buy
2026-06-25 15:42:24	2037 On 06/08/2026			Bond Future	1	9,000,000	Member	Buy
2026-06-25 15:42:24	2037 On 06/08/2026			Bond Future	1	8,000,000	Member	Buy
2026-06-25 15:42:24	2037 On 06/08/2026			Bond Future	1	7,400,000	Client	Buy
2026-06-25 15:42:24	2037 On 06/08/2026			Bond Future	1	19,300,000	Client	Buy
2026-06-25 15:42:24	2037 On 06/08/2026			Bond Future	1	29,600,000	Client	Buy
2026-06-25 15:42:24	2037 On 06/08/2026			Bond Future	1	7,400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-25 15:42:24	2037 On 06/08/2026			Bond Future	1	9,000,000	Member	Sell
2026-06-25 15:42:24	2037 On 06/08/2026			Bond Future	1	21,300,000	Client	Buy
2026-06-25 15:42:24	2037 On 06/08/2026			Bond Future	1	11,700,000	Member	Sell
2026-06-25 15:42:24	2037 On 06/08/2026			Bond Future	1	19,300,000	Member	Sell
2026-06-25 15:42:24	2037 On 06/08/2026			Bond Future	1	29,600,000	Member	Sell
2026-06-25 15:42:24	2037 On 06/08/2026			Bond Future	1	9,000,000	Client	Buy
2026-06-25 15:42:24	2037 On 06/08/2026			Bond Future	1	8,000,000	Member	Sell
2026-06-25 15:42:24	2037 On 06/08/2026			Bond Future	1	29,600,000	Member	Buy
2026-06-25 15:42:24	2037 On 06/08/2026			Bond Future	1	21,300,000	Member	Buy
2026-06-25 15:42:24	2037 On 06/08/2026			Bond Future	1	19,300,000	Member	Buy
2026-06-25 15:42:24	2037 On 06/08/2026			Bond Future	1	11,700,000	Member	Buy
2026-06-25 15:42:24	2037 On 06/08/2026			Bond Future	1	7,400,000	Member	Buy
2026-06-25 15:42:25	2037 On 06/08/2026			Bond Future	1	7,200,000	Member	Buy
2026-06-25 15:42:25	2037 On 06/08/2026			Bond Future	1	4,800,000	Member	Buy
2026-06-25 15:42:25	2037 On 06/08/2026			Bond Future	1	4,500,000	Member	Buy
2026-06-25 15:42:25	2037 On 06/08/2026			Bond Future	1	4,100,000	Member	Buy
2026-06-25 15:42:25	2037 On 06/08/2026			Bond Future	1	3,500,000	Member	Buy
2026-06-25 15:42:25	2037 On 06/08/2026			Bond Future	1	3,500,000	Member	Sell
2026-06-25 15:42:25	2037 On 06/08/2026			Bond Future	1	4,000,000	Client	Buy
2026-06-25 15:42:25	2037 On 06/08/2026			Bond Future	1	4,000,000	Member	Sell
2026-06-25 15:42:25	2037 On 06/08/2026			Bond Future	1	3,500,000	Client	Buy
2026-06-25 15:42:25	2037 On 06/08/2026			Bond Future	1	4,100,000	Client	Buy
2026-06-25 15:42:25	2037 On 06/08/2026			Bond Future	1	4,800,000	Client	Buy
2026-06-25 15:42:25	2037 On 06/08/2026			Bond Future	1	4,100,000	Member	Sell
2026-06-25 15:42:25	2037 On 06/08/2026			Bond Future	1	4,500,000	Member	Sell
2026-06-25 15:42:25	2037 On 06/08/2026			Bond Future	1	4,500,000	Client	Buy
2026-06-25 15:42:25	2037 On 06/08/2026			Bond Future	1	7,200,000	Member	Sell
2026-06-25 15:42:25	2037 On 06/08/2026			Bond Future	1	4,000,000	Member	Buy
2026-06-25 15:42:25	2037 On 06/08/2026			Bond Future	1	4,800,000	Member	Sell
2026-06-25 15:42:25	2037 On 06/08/2026			Bond Future	1	7,200,000	Client	Buy
2026-06-25 15:42:26	2037 On 06/08/2026			Bond Future	1	2,300,000	Client	Buy
2026-06-25 15:42:26	2037 On 06/08/2026			Bond Future	1	3,100,000	Client	Buy
2026-06-25 15:42:26	2037 On 06/08/2026			Bond Future	1	1,200,000	Member	Sell
2026-06-25 15:42:26	2037 On 06/08/2026			Bond Future	1	2,300,000	Member	Sell
2026-06-25 15:42:26	2037 On 06/08/2026			Bond Future	1	1,200,000	Client	Buy
2026-06-25 15:42:26	2037 On 06/08/2026			Bond Future	1	3,100,000	Member	Buy
2026-06-25 15:42:26	2037 On 06/08/2026			Bond Future	1	2,300,000	Member	Buy
2026-06-25 15:42:26	2037 On 06/08/2026			Bond Future	1	3,100,000	Member	Sell
Total for 2037 Bond Future					65	3,422,400,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-06-25 10:26:59	R035 On 06/08/2026			Bond Future	1	59,400,000	Member	Sell
2026-06-25 10:49:57	R035 On 06/08/2026			Bond Future	1	59,400,000	Client	Buy
2026-06-25 15:25:50	R035 On 06/08/2026			Bond Future	1	100,000	Member	Buy
2026-06-25 15:56:57	R035 On 06/08/2026			Bond Future	1	100,000	Client	Sell
Total for R035 Bond Future					4	119,000,000		
2026-06-25 10:26:59	R209 On 06/08/2026			Bond Future	1	17,100,000	Member	Sell
2026-06-25 10:51:48	R209 On 06/08/2026			Bond Future	1	17,100,000	Client	Buy
Total for R209 Bond Future					2	34,200,000		
2026-06-25 15:25:50	R213 On 06/08/2026			Bond Future	1	200,000	Member	Buy
2026-06-25 15:54:11	R213 On 06/08/2026			Bond Future	1	200,000	Client	Sell
Total for R213 Bond Future					2	400,000		
2026-06-25 09:15:25	R248 On 06/08/2026			Bond Future	1	9,700,000	Member	Sell
2026-06-25 09:15:25	R248 On 06/08/2026			Bond Future	1	34,100,000	Member	Sell
2026-06-25 09:15:25	R248 On 06/08/2026			Bond Future	1	100,000	Member	Buy
2026-06-25 09:58:40	R248 On 06/08/2026			Bond Future	1	34,100,000	Client	Buy
2026-06-25 11:25:10	R248 On 06/08/2026			Bond Future	1	9,200,000	Client	Buy
2026-06-25 11:25:10	R248 On 06/08/2026			Bond Future	1	9,200,000	Member	Buy
2026-06-25 11:25:10	R248 On 06/08/2026			Bond Future	1	9,200,000	Member	Sell
2026-06-25 11:25:11	R248 On 06/08/2026			Bond Future	1	100,000	Member	Sell
2026-06-25 11:25:11	R248 On 06/08/2026			Bond Future	1	400,000	Member	Buy
2026-06-25 11:25:11	R248 On 06/08/2026			Bond Future	1	400,000	Member	Sell
2026-06-25 11:25:11	R248 On 06/08/2026			Bond Future	1	400,000	Client	Buy
2026-06-25 11:25:11	R248 On 06/08/2026			Bond Future	1	100,000	Client	Buy
Total for R248 Bond Future					12	107,000,000		
Grand Total for all Instruments					113	3,804,800,000		