



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: 01/07/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-07-01 11:09:21	2029 On 06/08/2026			Bond Future	1	1,500,000	Member	Buy
2026-07-01 11:09:21	2029 On 06/08/2026			Bond Future	1	1,500,000	Member	Buy
2026-07-01 11:09:21	2029 On 06/08/2026			Bond Future	1	1,500,000	Member	Sell
2026-07-01 11:09:21	2029 On 06/08/2026			Bond Future	1	1,500,000	Member	Sell
2026-07-01 15:18:48	2029 On 06/08/2026			Bond Future	1	1,500,000	Client	Sell
2026-07-01 15:18:48	2029 On 06/08/2026			Bond Future	1	1,500,000	Member	Buy
2026-07-01 15:19:10	2029 On 06/08/2026			Bond Future	1	1,500,000	Member	Sell
2026-07-01 15:19:10	2029 On 06/08/2026			Bond Future	1	1,500,000	Client	Buy
Total for 2029 Bond Future					8	12,000,000		
2026-07-01 16:18:26	2030 On 06/08/2026			Bond Future	1	75,000,000	Member	Buy
2026-07-01 16:43:04	2030 On 06/08/2026			Bond Future	1	75,000,000	Member	Sell
2026-07-01 16:46:20	2030 On 06/08/2026			Bond Future	1	75,000,000	Client	Sell
2026-07-01 16:46:20	2030 On 06/08/2026			Bond Future	1	75,000,000	Member	Buy
Total for 2030 Bond Future					4	300,000,000		
2026-07-01 16:18:26	2032 On 06/08/2026			Bond Future	1	60,000,000	Member	Buy
2026-07-01 16:42:49	2032 On 06/08/2026			Bond Future	1	60,000,000	Member	Sell
2026-07-01 16:45:57	2032 On 06/08/2026			Bond Future	1	60,000,000	Member	Buy
2026-07-01 16:45:57	2032 On 06/08/2026			Bond Future	1	60,000,000	Client	Sell
Total for 2032 Bond Future					4	240,000,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-07-01 16:55:51	2033 On 06/08/2026			Bond Future	1	88,900,000	Member	Buy
2026-07-01 17:03:03	2033 On 06/08/2026			Bond Future	1	200,000	Member	Sell
2026-07-01 17:04:35	2033 On 06/08/2026			Bond Future	1	64,400,000	Member	Buy
2026-07-01 17:04:35	2033 On 06/08/2026			Bond Future	1	64,400,000	Client	Sell
2026-07-01 17:04:35	2033 On 06/08/2026			Bond Future	1	64,400,000	Member	Sell
2026-07-01 17:04:36	2033 On 06/08/2026			Bond Future	1	22,300,000	Client	Sell
2026-07-01 17:04:36	2033 On 06/08/2026			Bond Future	1	200,000	Member	Buy
2026-07-01 17:04:36	2033 On 06/08/2026			Bond Future	1	700,000	Client	Sell
2026-07-01 17:04:36	2033 On 06/08/2026			Bond Future	1	1,300,000	Member	Buy
2026-07-01 17:04:36	2033 On 06/08/2026			Bond Future	1	700,000	Member	Sell
2026-07-01 17:04:36	2033 On 06/08/2026			Bond Future	1	1,300,000	Member	Sell
2026-07-01 17:04:36	2033 On 06/08/2026			Bond Future	1	22,300,000	Member	Sell
2026-07-01 17:04:36	2033 On 06/08/2026			Bond Future	1	1,300,000	Client	Sell
2026-07-01 17:04:36	2033 On 06/08/2026			Bond Future	1	700,000	Member	Buy
2026-07-01 17:04:36	2033 On 06/08/2026			Bond Future	1	22,300,000	Member	Buy
2026-07-01 17:04:36	2033 On 06/08/2026			Bond Future	1	200,000	Client	Sell
Total for 2033 Bond Future					16	355,600,000		
2026-07-01 10:23:59	2037 On 06/08/2026			Bond Future	1	192,200,000	Member	Sell
2026-07-01 11:47:07	2037 On 06/08/2026			Bond Future	1	7,300,000	Member	Buy
2026-07-01 11:48:20	2037 On 06/08/2026			Bond Future	1	70,800,000	Member	Sell
2026-07-01 11:48:20	2037 On 06/08/2026			Bond Future	1	75,100,000	Member	Buy
2026-07-01 11:48:20	2037 On 06/08/2026			Bond Future	1	70,800,000	Member	Buy
2026-07-01 11:48:20	2037 On 06/08/2026			Bond Future	1	39,000,000	Member	Buy
2026-07-01 11:48:20	2037 On 06/08/2026			Bond Future	1	75,100,000	Member	Sell
2026-07-01 11:48:20	2037 On 06/08/2026			Bond Future	1	7,300,000	Member	Sell
2026-07-01 11:48:20	2037 On 06/08/2026			Bond Future	1	7,300,000	Client	Buy
2026-07-01 11:48:20	2037 On 06/08/2026			Bond Future	1	75,100,000	Client	Buy
2026-07-01 11:48:20	2037 On 06/08/2026			Bond Future	1	39,000,000	Client	Buy
2026-07-01 11:48:20	2037 On 06/08/2026			Bond Future	1	70,800,000	Client	Buy
2026-07-01 11:48:20	2037 On 06/08/2026			Bond Future	1	39,000,000	Member	Sell
2026-07-01 17:36:04	2037 On 06/08/2026			Bond Future	1	93,800,000	Member	Sell
2026-07-01 17:41:00	2037 On 06/08/2026			Bond Future	1	93,800,000	Client	Buy
Total for 2037 Bond Future					15	956,400,000		
2026-07-01 16:18:26	2040 On 06/08/2026			Bond Future	1	20,000,000	Member	Buy
2026-07-01 16:42:09	2040 On 06/08/2026			Bond Future	1	20,000,000	Member	Sell
2026-07-01 16:45:00	2040 On 06/08/2026			Bond Future	1	20,000,000	Client	Sell
2026-07-01 16:45:00	2040 On 06/08/2026			Bond Future	1	20,000,000	Member	Buy
Total for 2040 Bond Future					4	80,000,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-07-01 10:56:22	R035 On 05/11/2026			Bond Future	1	214,700,000	Member	Buy
2026-07-01 11:05:41	R035 On 05/11/2026			Bond Future	1	214,700,000	Member	Sell
2026-07-01 12:48:28	R035 On 05/11/2026			Bond Future	1	214,700,000	Client	Sell
2026-07-01 12:48:28	R035 On 05/11/2026			Bond Future	1	214,700,000	Member	Buy
2026-07-01 16:18:26	R035 On 06/08/2026			Bond Future	1	67,000,000	Member	Buy
2026-07-01 16:42:33	R035 On 06/08/2026			Bond Future	1	67,000,000	Member	Sell
2026-07-01 16:45:29	R035 On 06/08/2026			Bond Future	1	67,000,000	Client	Sell
2026-07-01 16:45:29	R035 On 06/08/2026			Bond Future	1	67,000,000	Member	Buy
Total for R035 Bond Future					8	1,126,800,000		
Grand Total for all Instruments					59	3,070,800,000		