



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: 20/07/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-07-20 13:03:18	2030 On 06/08/2026			Bond Future	1	300,000,000	Member	Sell
2026-07-20 13:03:18	2030 On 06/08/2026			Bond Future	1	600,000,000	Member	Buy
2026-07-20 13:03:18	2030 On 05/11/2026			Bond Future	1	300,000,000	Member	Buy
2026-07-20 13:03:18	2030 On 05/11/2026			Bond Future	1	600,000,000	Member	Sell
2026-07-20 13:23:07	2030 On 06/08/2026			Bond Future	1	300,000,000	Client	Sell
2026-07-20 13:23:07	2030 On 06/08/2026			Bond Future	1	300,000,000	Member	Buy
2026-07-20 13:23:07	2030 On 06/08/2026			Bond Future	1	300,000,000	Member	Buy
2026-07-20 13:23:07	2030 On 06/08/2026			Bond Future	1	300,000,000	Member	Sell
2026-07-20 13:23:07	2030 On 06/08/2026			Bond Future	1	300,000,000	Client	Sell
2026-07-20 13:24:04	2030 On 05/11/2026			Bond Future	1	300,000,000	Client	Buy
2026-07-20 13:24:04	2030 On 05/11/2026			Bond Future	1	300,000,000	Client	Buy
2026-07-20 13:24:04	2030 On 05/11/2026			Bond Future	1	300,000,000	Member	Sell
2026-07-20 13:24:04	2030 On 05/11/2026			Bond Future	1	300,000,000	Member	Sell
2026-07-20 13:24:04	2030 On 05/11/2026			Bond Future	1	300,000,000	Member	Buy
Total for 2030 Bond Future					14	4,800,000,000		
2026-07-20 13:03:18	2032 On 06/08/2026			Bond Future	1	260,000,000	Member	Buy
2026-07-20 13:03:18	2032 On 06/08/2026			Bond Future	1	260,000,000	Member	Sell
2026-07-20 13:03:18	2032 On 05/11/2026			Bond Future	1	260,000,000	Member	Sell
2026-07-20 13:03:18	2032 On 05/11/2026			Bond Future	1	260,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-07-20 13:25:23	2032 On 06/08/2026			Bond Future	1	260,000,000	Member	Buy
2026-07-20 13:25:23	2032 On 06/08/2026			Bond Future	1	260,000,000	Client	Sell
2026-07-20 13:25:53	2032 On 05/11/2026			Bond Future	1	260,000,000	Member	Sell
2026-07-20 13:25:53	2032 On 05/11/2026			Bond Future	1	260,000,000	Client	Buy
Total for 2032 Bond Future					8	2,080,000,000		
2026-07-20 13:03:18	2037 On 06/08/2026			Bond Future	1	200,000,000	Member	Sell
2026-07-20 13:03:18	2037 On 06/08/2026			Bond Future	1	200,000,000	Member	Buy
2026-07-20 13:03:18	2037 On 05/11/2026			Bond Future	1	200,000,000	Member	Buy
2026-07-20 13:03:18	2037 On 05/11/2026			Bond Future	1	200,000,000	Member	Sell
2026-07-20 13:26:40	2037 On 06/08/2026			Bond Future	1	200,000,000	Member	Buy
2026-07-20 13:26:40	2037 On 06/08/2026			Bond Future	1	200,000,000	Client	Sell
2026-07-20 13:27:04	2037 On 05/11/2026			Bond Future	1	200,000,000	Client	Buy
2026-07-20 13:27:04	2037 On 05/11/2026			Bond Future	1	200,000,000	Member	Sell
Total for 2037 Bond Future					8	1,600,000,000		
2026-07-20 10:03:04	2038 On 05/11/2026			Bond Future	1	2,800,000	Member	Sell
2026-07-20 11:12:05	2038 On 05/11/2026			Bond Future	1	2,800,000	Client	Buy
Total for 2038 Bond Future					2	5,600,000		
2026-07-20 11:54:42	2046 On 06/08/2026			Bond Future	1	405,100,000	Member	Buy
2026-07-20 11:54:42	2046 On 05/11/2026			Bond Future	1	405,100,000	Member	Sell
2026-07-20 12:44:51	2046 On 06/08/2026			Bond Future	1	405,100,000	Member	Sell
2026-07-20 12:45:15	2046 On 05/11/2026			Bond Future	1	405,100,000	Member	Buy
2026-07-20 12:56:30	2046 On 06/08/2026			Bond Future	1	405,100,000	Client	Sell
2026-07-20 12:56:30	2046 On 06/08/2026			Bond Future	1	405,100,000	Member	Buy
2026-07-20 12:56:38	2046 On 05/11/2026			Bond Future	1	405,100,000	Client	Buy
2026-07-20 12:56:38	2046 On 05/11/2026			Bond Future	1	405,100,000	Member	Sell
2026-07-20 13:19:40	2046 On 06/08/2026			Bond Future	1	405,100,000	Member	Buy
2026-07-20 13:19:40	2046 On 06/08/2026			Bond Future	1	405,100,000	Member	Sell
2026-07-20 13:19:40	2046 On 05/11/2026			Bond Future	1	405,100,000	Member	Buy
2026-07-20 13:19:40	2046 On 05/11/2026			Bond Future	1	405,100,000	Member	Sell
2026-07-20 14:03:59	2046 On 05/11/2026			Bond Future	1	405,100,000	Member	Sell
2026-07-20 14:04:24	2046 On 06/08/2026			Bond Future	1	405,100,000	Member	Sell
2026-07-20 14:04:44	2046 On 06/08/2026			Bond Future	1	405,100,000	Member	Buy
2026-07-20 14:05:02	2046 On 05/11/2026			Bond Future	1	405,100,000	Member	Buy
2026-07-20 14:09:22	2046 On 05/11/2026			Bond Future	1	405,100,000	Member	Buy
2026-07-20 14:09:22	2046 On 05/11/2026			Bond Future	1	405,100,000	Client	Sell
2026-07-20 14:09:32	2046 On 06/08/2026			Bond Future	1	405,100,000	Client	Sell
2026-07-20 14:09:32	2046 On 06/08/2026			Bond Future	1	405,100,000	Member	Buy
2026-07-20 14:09:42	2046 On 06/08/2026			Bond Future	1	405,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-07-20 14:09:42	2046 On 06/08/2026			Bond Future	1	405,100,000	Client	Buy
2026-07-20 14:09:57	2046 On 05/11/2026			Bond Future	1	405,100,000	Client	Buy
2026-07-20 14:09:57	2046 On 05/11/2026			Bond Future	1	405,100,000	Member	Sell
Total for 2046 Bond Future					24	9,722,400,000		
2026-07-20 11:54:42	2050 On 06/08/2026			Bond Future	1	175,000,000	Member	Buy
2026-07-20 11:54:42	2050 On 05/11/2026			Bond Future	1	175,000,000	Member	Sell
2026-07-20 12:44:13	2050 On 06/08/2026			Bond Future	1	175,000,000	Member	Sell
2026-07-20 12:44:31	2050 On 05/11/2026			Bond Future	1	175,000,000	Member	Buy
2026-07-20 12:57:49	2050 On 05/11/2026			Bond Future	1	175,000,000	Client	Buy
2026-07-20 12:57:49	2050 On 05/11/2026			Bond Future	1	175,000,000	Member	Sell
2026-07-20 12:57:58	2050 On 06/08/2026			Bond Future	1	175,000,000	Member	Buy
2026-07-20 12:57:58	2050 On 06/08/2026			Bond Future	1	175,000,000	Client	Sell
Total for 2050 Bond Future					8	1,400,000,000		
2026-07-20 15:09:45	ALBI On 06/08/2026			Index Future	1	120,000	Member	Buy
2026-07-20 15:09:45	ALBI On 05/11/2026			Index Future	1	120,000	Member	Sell
2026-07-20 16:48:12	ALBI On 06/08/2026			Index Future	1	120,000	Client	Sell
2026-07-20 16:48:47	ALBI On 05/11/2026			Index Future	1	120,000	Client	Buy
Total for ALBI Index Future					4	480,000		
2026-07-20 12:45:57	GOVI On 06/08/2026			GOVI	1	2,770,000	Member	Buy
2026-07-20 12:45:57	GOVI On 05/11/2026			GOVI	1	2,770,000	Member	Sell
2026-07-20 12:49:46	GOVI On 06/08/2026			GOVI	1	2,770,000	Member	Sell
2026-07-20 12:50:05	GOVI On 05/11/2026			GOVI	1	2,770,000	Member	Buy
2026-07-20 12:58:40	GOVI On 05/11/2026			GOVI	1	2,770,000	Client	Buy
2026-07-20 12:58:40	GOVI On 05/11/2026			GOVI	1	2,770,000	Member	Sell
2026-07-20 12:58:50	GOVI On 06/08/2026			GOVI	1	2,770,000	Client	Sell
2026-07-20 12:58:50	GOVI On 06/08/2026			GOVI	1	2,770,000	Member	Buy
Total for GOVI GOVI					8	22,160,000		
2026-07-20 10:16:11	R214 On 05/11/2026			Bond Future	1	100,000,000	Member	Buy
2026-07-20 10:16:11	R214 On 05/11/2026			Bond Future	1	100,000,000	Member	Sell
2026-07-20 10:26:25	R214 On 05/11/2026			Bond Future	1	100,000,000	Member	Sell
2026-07-20 13:21:17	R214 On 05/11/2026			Bond Future	1	3,400,000	Member	Buy
2026-07-20 13:23:20	R214 On 05/11/2026			Bond Future	1	34,800,000	Member	Buy
2026-07-20 13:23:20	R214 On 05/11/2026			Bond Future	1	25,000,000	Member	Buy
2026-07-20 13:23:20	R214 On 05/11/2026			Bond Future	1	18,700,000	Member	Buy
2026-07-20 13:23:20	R214 On 05/11/2026			Bond Future	1	25,000,000	Member	Sell
2026-07-20 13:23:20	R214 On 05/11/2026			Bond Future	1	18,700,000	Client	Buy
2026-07-20 13:23:20	R214 On 05/11/2026			Bond Future	1	34,800,000	Member	Sell
2026-07-20 13:23:20	R214 On 05/11/2026			Bond Future	1	18,700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-07-20 13:23:20	R214 On 05/11/2026			Bond Future	1	34,800,000	Client	Buy
2026-07-20 13:23:20	R214 On 05/11/2026			Bond Future	1	25,000,000	Client	Buy
2026-07-20 13:23:21	R214 On 05/11/2026			Bond Future	1	7,300,000	Member	Sell
2026-07-20 13:23:21	R214 On 05/11/2026			Bond Future	1	7,300,000	Client	Buy
2026-07-20 13:23:21	R214 On 05/11/2026			Bond Future	1	7,100,000	Client	Buy
2026-07-20 13:23:21	R214 On 05/11/2026			Bond Future	1	7,100,000	Member	Sell
2026-07-20 13:23:21	R214 On 05/11/2026			Bond Future	1	7,300,000	Member	Buy
2026-07-20 13:23:21	R214 On 05/11/2026			Bond Future	1	3,700,000	Member	Buy
2026-07-20 13:23:21	R214 On 05/11/2026			Bond Future	1	7,100,000	Member	Buy
2026-07-20 13:23:21	R214 On 05/11/2026			Bond Future	1	3,700,000	Client	Buy
2026-07-20 13:23:21	R214 On 05/11/2026			Bond Future	1	3,400,000	Member	Sell
2026-07-20 13:23:21	R214 On 05/11/2026			Bond Future	1	3,700,000	Member	Sell
2026-07-20 13:23:21	R214 On 05/11/2026			Bond Future	1	3,400,000	Client	Buy
Total for R214 Bond Future					24	600,000,000		
2026-07-20 12:48:51	R248 On 06/08/2026			Bond Future	1	2,000,000,000	Member	Buy
2026-07-20 12:48:51	R248 On 05/11/2026			Bond Future	1	2,000,000,000	Member	Sell
2026-07-20 12:54:46	R248 On 06/08/2026			Bond Future	1	2,000,000,000	Member	Sell
2026-07-20 12:55:28	R248 On 05/11/2026			Bond Future	1	2,000,000,000	Member	Buy
2026-07-20 12:56:40	R248 On 05/11/2026			Bond Future	1	2,000,000,000	Client	Buy
2026-07-20 12:56:40	R248 On 05/11/2026			Bond Future	1	2,000,000,000	Member	Sell
2026-07-20 12:56:48	R248 On 06/08/2026			Bond Future	1	2,000,000,000	Member	Buy
2026-07-20 12:56:48	R248 On 06/08/2026			Bond Future	1	2,000,000,000	Client	Sell
Total for R248 Bond Future					8	16,000,000,000		
Grand Total for all Instruments					108	36,230,640,000		