



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: 23/02/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-02-23 09:25:35	2029 On 07/05/2026			Bond Future	1	1,600,000	Member	Sell
2026-02-23 09:26:25	2029 On 07/05/2026			Bond Future	1	200,000	Member	Buy
2026-02-23 09:46:50	2029 On 07/05/2026			Bond Future	1	1,400,000	Client	Buy
2026-02-23 09:46:50	2029 On 07/05/2026			Bond Future	1	200,000	Client	Buy
2026-02-23 09:46:50	2029 On 07/05/2026			Bond Future	1	1,400,000	Member	Buy
2026-02-23 09:46:50	2029 On 07/05/2026			Bond Future	1	1,400,000	Member	Sell
2026-02-23 09:46:50	2029 On 07/05/2026			Bond Future	1	200,000	Member	Sell
Total for 2029 Bond Future					7	6,400,000		
2026-02-23 12:02:56	2031 On 07/05/2026			Bond Future	1	21,800,000	Member	Sell
2026-02-23 12:02:56	2031 On 07/05/2026			Bond Future	1	14,400,000	Member	Buy
2026-02-23 17:14:40	2031 On 07/05/2026			Bond Future	1	7,400,000	Member	Buy
2026-02-23 17:14:40	2031 On 07/05/2026			Bond Future	1	7,400,000	Member	Sell
2026-02-23 17:14:40	2031 On 07/05/2026			Bond Future	1	7,400,000	Client	Buy
2026-02-23 17:14:41	2031 On 07/05/2026			Bond Future	1	14,400,000	Client	Buy
2026-02-23 17:14:41	2031 On 07/05/2026			Bond Future	1	14,400,000	Member	Sell
Total for 2031 Bond Future					7	87,200,000		
2026-02-23 10:03:12	2037 On 07/05/2026			Bond Future	1	20,000,000	Member	Sell
2026-02-23 10:58:29	2037 On 07/05/2026			Bond Future	1	2,500,000	Member	Buy
2026-02-23 10:58:54	2037 On 07/05/2026			Bond Future	1	17,500,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-02-23 10:58:54	2037 On 07/05/2026			Bond Future	1	2,500,000	Member	Sell
2026-02-23 10:58:54	2037 On 07/05/2026			Bond Future	1	17,500,000	Client	Buy
2026-02-23 10:58:54	2037 On 07/05/2026			Bond Future	1	2,500,000	Client	Buy
2026-02-23 10:58:54	2037 On 07/05/2026			Bond Future	1	17,500,000	Member	Sell
2026-02-23 16:18:42	2037 On 07/05/2026			Bond Future	1	570,000,000	Member	Sell
2026-02-23 16:38:39	2037 On 07/05/2026			Bond Future	1	20,000,000	Member	Buy
2026-02-23 16:40:36	2037 On 07/05/2026			Bond Future	1	400,000,000	Member	Buy
2026-02-23 16:40:36	2037 On 07/05/2026			Bond Future	1	150,000,000	Member	Buy
2026-02-23 16:40:36	2037 On 07/05/2026			Bond Future	1	150,000,000	Member	Sell
2026-02-23 16:40:36	2037 On 07/05/2026			Bond Future	1	400,000,000	Client	Buy
2026-02-23 16:40:36	2037 On 07/05/2026			Bond Future	1	150,000,000	Client	Buy
2026-02-23 16:40:36	2037 On 07/05/2026			Bond Future	1	400,000,000	Member	Sell
2026-02-23 16:40:37	2037 On 07/05/2026			Bond Future	1	20,000,000	Member	Sell
2026-02-23 16:40:37	2037 On 07/05/2026			Bond Future	1	20,000,000	Client	Buy
2026-02-23 17:03:03	2037 On 07/05/2026			Bond Future	1	4,800,000	Member	Sell
2026-02-23 17:16:30	2037 On 07/05/2026			Bond Future	1	4,800,000	Client	Buy
Total for 2037 Bond Future					19	2,369,600,000		
2026-02-23 10:42:03	R035 On 07/05/2026			Bond Future	1	23,700,000	Member	Sell
2026-02-23 10:42:42	R035 On 07/05/2026			Bond Future	1	23,700,000	Member	Buy
2026-02-23 10:53:59	R035 On 07/05/2026			Bond Future	1	23,700,000	Client	Buy
2026-02-23 10:53:59	R035 On 07/05/2026			Bond Future	1	23,700,000	Member	Sell
Total for R035 Bond Future					4	94,800,000		
2026-02-23 17:03:03	R053 On 07/05/2026			Bond Future	1	43,600,000	Member	Sell
2026-02-23 17:17:51	R053 On 07/05/2026			Bond Future	1	43,600,000	Client	Buy
Total for R053 Bond Future					2	87,200,000		
2026-02-23 14:19:32	R248 On 07/05/2026			Bond Future	1	450,000,000	Member	Sell
2026-02-23 14:49:20	R248 On 07/05/2026			Bond Future	1	450,000,000	Member	Buy
Total for R248 Bond Future					2	900,000,000		
Grand Total for all Instruments					41	3,545,200,000		