



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: 26/02/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-02-26 13:58:43	2030 On 06/08/2026			Bond Future	1	30,100,000	Member	Buy
2026-02-26 13:58:43	2030 On 06/08/2026			Bond Future	1	30,100,000	Client	Sell
Total for 2030 Bond Future					2	60,200,000		
2026-02-26 10:55:51	2032 On 07/05/2026			Bond Future	1	10,000,000	Member	Sell
2026-02-26 12:00:44	2032 On 07/05/2026			Bond Future	1	6,500,000	Member	Buy
2026-02-26 12:01:34	2032 On 07/05/2026			Bond Future	1	3,500,000	Member	Buy
2026-02-26 12:01:34	2032 On 07/05/2026			Bond Future	1	3,500,000	Member	Sell
2026-02-26 12:01:34	2032 On 07/05/2026			Bond Future	1	3,500,000	Client	Buy
2026-02-26 12:01:35	2032 On 07/05/2026			Bond Future	1	6,500,000	Member	Sell
2026-02-26 12:01:35	2032 On 07/05/2026			Bond Future	1	6,500,000	Client	Buy
Total for 2032 Bond Future					7	40,000,000		
2026-02-26 10:30:24	2037 On 07/05/2026			Bond Future	1	60,000,000	Member	Buy
2026-02-26 10:55:05	2037 On 07/05/2026			Bond Future	1	1,700,000	Member	Buy
2026-02-26 10:55:05	2037 On 07/05/2026			Bond Future	1	1,700,000	Member	Sell
2026-02-26 11:06:27	2037 On 07/05/2026			Bond Future	1	1,700,000	Member	Buy
2026-02-26 11:50:49	2037 On 07/05/2026			Bond Future	1	60,000,000	Member	Sell
2026-02-26 12:02:04	2037 On 07/05/2026			Bond Future	1	60,000,000	Member	Buy
2026-02-26 12:02:04	2037 On 07/05/2026			Bond Future	1	60,000,000	Client	Sell
2026-02-26 12:20:58	2037 On 07/05/2026			Bond Future	1	300,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-02-26 12:29:16	2037 On 07/05/2026			Bond Future	1	1,400,000	Member	Sell
2026-02-26 12:29:16	2037 On 07/05/2026			Bond Future	1	300,000	Member	Buy
2026-02-26 12:29:16	2037 On 07/05/2026			Bond Future	1	300,000	Client	Sell
2026-02-26 12:29:16	2037 On 07/05/2026			Bond Future	1	1,400,000	Member	Buy
2026-02-26 12:29:16	2037 On 07/05/2026			Bond Future	1	1,400,000	Client	Sell
2026-02-26 13:58:43	2037 On 06/08/2026			Bond Future	1	8,000,000	Member	Sell
2026-02-26 13:58:43	2037 On 06/08/2026			Bond Future	1	8,000,000	Client	Buy
Total for 2037 Bond Future					15	266,200,000		
2026-02-26 09:13:39	2040 On 07/05/2026			Bond Future	1	2,200,000	Member	Buy
2026-02-26 09:58:38	2040 On 07/05/2026			Bond Future	1	300,000	Member	Sell
2026-02-26 10:03:01	2040 On 07/05/2026			Bond Future	1	1,500,000	Member	Sell
2026-02-26 10:03:01	2040 On 07/05/2026			Bond Future	1	400,000	Member	Sell
2026-02-26 10:03:01	2040 On 07/05/2026			Bond Future	1	300,000	Client	Sell
2026-02-26 10:03:01	2040 On 07/05/2026			Bond Future	1	1,500,000	Member	Buy
2026-02-26 10:03:01	2040 On 07/05/2026			Bond Future	1	1,500,000	Client	Sell
2026-02-26 10:03:01	2040 On 07/05/2026			Bond Future	1	400,000	Client	Sell
2026-02-26 10:03:01	2040 On 07/05/2026			Bond Future	1	400,000	Member	Buy
2026-02-26 10:03:01	2040 On 07/05/2026			Bond Future	1	300,000	Member	Buy
2026-02-26 10:55:06	2040 On 07/05/2026			Bond Future	1	2,400,000	Member	Sell
2026-02-26 10:55:06	2040 On 07/05/2026			Bond Future	1	2,400,000	Member	Buy
2026-02-26 11:06:53	2040 On 07/05/2026			Bond Future	1	2,400,000	Member	Buy
2026-02-26 12:12:16	2040 On 07/05/2026			Bond Future	1	3,200,000	Member	Buy
2026-02-26 12:20:00	2040 On 07/05/2026			Bond Future	1	700,000	Member	Sell
2026-02-26 12:27:42	2040 On 07/05/2026			Bond Future	1	1,600,000	Member	Sell
2026-02-26 12:27:42	2040 On 07/05/2026			Bond Future	1	100,000	Member	Sell
2026-02-26 12:27:42	2040 On 07/05/2026			Bond Future	1	1,600,000	Member	Buy
2026-02-26 12:27:42	2040 On 07/05/2026			Bond Future	1	700,000	Client	Sell
2026-02-26 12:27:42	2040 On 07/05/2026			Bond Future	1	100,000	Client	Sell
2026-02-26 12:27:42	2040 On 07/05/2026			Bond Future	1	1,600,000	Client	Sell
2026-02-26 12:27:42	2040 On 07/05/2026			Bond Future	1	100,000	Member	Buy
2026-02-26 12:27:42	2040 On 07/05/2026			Bond Future	1	700,000	Member	Buy
2026-02-26 13:17:13	2040 On 07/05/2026			Bond Future	1	500,000	Member	Sell
2026-02-26 13:18:13	2040 On 07/05/2026			Bond Future	1	2,100,000	Member	Sell
2026-02-26 13:18:13	2040 On 07/05/2026			Bond Future	1	2,100,000	Member	Buy
2026-02-26 13:18:13	2040 On 07/05/2026			Bond Future	1	2,100,000	Client	Sell
2026-02-26 13:18:14	2040 On 07/05/2026			Bond Future	1	500,000	Member	Buy
2026-02-26 13:18:14	2040 On 07/05/2026			Bond Future	1	600,000	Member	Sell
2026-02-26 13:18:14	2040 On 07/05/2026			Bond Future	1	500,000	Client	Sell
2026-02-26 13:18:14	2040 On 07/05/2026			Bond Future	1	600,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-02-26 13:18:14	2040 On 07/05/2026			Bond Future	1	600,000	Member	Buy
2026-02-26 13:58:43	2040 On 06/08/2026			Bond Future	1	2,800,000	Client	Buy
2026-02-26 13:58:43	2040 On 06/08/2026			Bond Future	1	2,800,000	Member	Sell
Total for 2040 Bond Future					34	41,600,000		
2026-02-26 09:13:39	2044 On 07/05/2026			Bond Future	1	1,200,000	Member	Sell
2026-02-26 09:13:39	2044 On 07/05/2026			Bond Future	1	136,000,000	Member	Buy
2026-02-26 10:05:15	2044 On 07/05/2026			Bond Future	1	13,900,000	Client	Sell
2026-02-26 10:05:15	2044 On 07/05/2026			Bond Future	1	60,700,000	Member	Buy
2026-02-26 10:05:15	2044 On 07/05/2026			Bond Future	1	12,100,000	Client	Sell
2026-02-26 10:05:15	2044 On 07/05/2026			Bond Future	1	11,800,000	Member	Buy
2026-02-26 10:05:15	2044 On 07/05/2026			Bond Future	1	60,700,000	Member	Sell
2026-02-26 10:05:15	2044 On 07/05/2026			Bond Future	1	13,900,000	Member	Sell
2026-02-26 10:05:15	2044 On 07/05/2026			Bond Future	1	12,100,000	Member	Sell
2026-02-26 10:05:15	2044 On 07/05/2026			Bond Future	1	11,800,000	Member	Sell
2026-02-26 10:05:15	2044 On 07/05/2026			Bond Future	1	60,700,000	Client	Sell
2026-02-26 10:05:15	2044 On 07/05/2026			Bond Future	1	11,800,000	Client	Sell
2026-02-26 10:05:15	2044 On 07/05/2026			Bond Future	1	12,100,000	Member	Buy
2026-02-26 10:05:15	2044 On 07/05/2026			Bond Future	1	13,900,000	Member	Buy
2026-02-26 10:05:16	2044 On 07/05/2026			Bond Future	1	5,400,000	Member	Buy
2026-02-26 10:05:16	2044 On 07/05/2026			Bond Future	1	10,100,000	Client	Sell
2026-02-26 10:05:16	2044 On 07/05/2026			Bond Future	1	3,500,000	Member	Buy
2026-02-26 10:05:16	2044 On 07/05/2026			Bond Future	1	5,400,000	Client	Sell
2026-02-26 10:05:16	2044 On 07/05/2026			Bond Future	1	3,100,000	Member	Buy
2026-02-26 10:05:16	2044 On 07/05/2026			Bond Future	1	10,100,000	Member	Buy
2026-02-26 10:05:16	2044 On 07/05/2026			Bond Future	1	3,200,000	Client	Sell
2026-02-26 10:05:16	2044 On 07/05/2026			Bond Future	1	3,100,000	Client	Sell
2026-02-26 10:05:16	2044 On 07/05/2026			Bond Future	1	10,100,000	Member	Sell
2026-02-26 10:05:16	2044 On 07/05/2026			Bond Future	1	5,400,000	Member	Sell
2026-02-26 10:05:16	2044 On 07/05/2026			Bond Future	1	3,500,000	Member	Sell
2026-02-26 10:05:16	2044 On 07/05/2026			Bond Future	1	3,200,000	Member	Sell
2026-02-26 10:05:16	2044 On 07/05/2026			Bond Future	1	3,100,000	Member	Sell
2026-02-26 10:05:16	2044 On 07/05/2026			Bond Future	1	6,200,000	Member	Sell
2026-02-26 10:05:16	2044 On 07/05/2026			Bond Future	1	3,500,000	Client	Sell
2026-02-26 10:05:16	2044 On 07/05/2026			Bond Future	1	6,200,000	Client	Sell
2026-02-26 10:05:16	2044 On 07/05/2026			Bond Future	1	3,200,000	Member	Buy
2026-02-26 10:05:16	2044 On 07/05/2026			Bond Future	1	6,200,000	Member	Buy
2026-02-26 10:05:17	2044 On 07/05/2026			Bond Future	1	2,800,000	Client	Sell
2026-02-26 10:05:17	2044 On 07/05/2026			Bond Future	1	1,200,000	Client	Sell
2026-02-26 10:05:17	2044 On 07/05/2026			Bond Future	1	2,800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-02-26 10:05:17	2044 On 07/05/2026			Bond Future	1	2,000,000	Client	Sell
2026-02-26 10:05:17	2044 On 07/05/2026			Bond Future	1	2,800,000	Member	Sell
2026-02-26 10:05:17	2044 On 07/05/2026			Bond Future	1	2,000,000	Member	Sell
2026-02-26 10:05:17	2044 On 07/05/2026			Bond Future	1	1,200,000	Member	Buy
2026-02-26 10:05:17	2044 On 07/05/2026			Bond Future	1	2,000,000	Member	Buy
2026-02-26 10:55:06	2044 On 07/05/2026			Bond Future	1	1,000,000	Member	Sell
2026-02-26 10:55:06	2044 On 07/05/2026			Bond Future	1	1,000,000	Member	Buy
2026-02-26 11:07:10	2044 On 07/05/2026			Bond Future	1	1,000,000	Member	Buy
2026-02-26 12:19:22	2044 On 07/05/2026			Bond Future	1	300,000	Member	Sell
2026-02-26 12:26:33	2044 On 07/05/2026			Bond Future	1	700,000	Member	Sell
2026-02-26 12:26:33	2044 On 07/05/2026			Bond Future	1	700,000	Member	Buy
2026-02-26 12:26:33	2044 On 07/05/2026			Bond Future	1	300,000	Member	Buy
2026-02-26 12:26:33	2044 On 07/05/2026			Bond Future	1	700,000	Client	Sell
2026-02-26 12:26:33	2044 On 07/05/2026			Bond Future	1	300,000	Client	Sell
2026-02-26 13:50:27	2044 On 06/08/2026			Bond Future	1	16,500,000	Member	Sell
2026-02-26 13:50:27	2044 On 06/08/2026			Bond Future	1	16,500,000	Client	Buy
Total for 2044 Bond Future					51	583,000,000		
2026-02-26 14:53:00	GOVI On 07/05/2026			GOVI	1	10,000	Client	Buy
2026-02-26 14:53:00	GOVI On 07/05/2026			GOVI	1	10,000	Member	Sell
Total for GOVI GOVI					2	20,000		
2026-02-26 14:53:00	IGOV On 07/05/2026			Index Future	1	30,000	Client	Buy
2026-02-26 14:53:00	IGOV On 07/05/2026			Index Future	1	30,000	Member	Sell
Total for IGOV Index Future					2	60,000		
2026-02-26 10:55:05	R035 On 07/05/2026			Bond Future	1	1,000,000	Member	Buy
2026-02-26 10:55:05	R035 On 07/05/2026			Bond Future	1	1,000,000	Member	Sell
2026-02-26 11:05:34	R035 On 07/05/2026			Bond Future	1	1,000,000	Member	Buy
2026-02-26 12:20:28	R035 On 07/05/2026			Bond Future	1	100,000	Member	Sell
2026-02-26 12:28:30	R035 On 07/05/2026			Bond Future	1	900,000	Member	Sell
2026-02-26 12:28:30	R035 On 07/05/2026			Bond Future	1	100,000	Member	Buy
2026-02-26 12:28:30	R035 On 07/05/2026			Bond Future	1	100,000	Client	Sell
2026-02-26 12:28:30	R035 On 07/05/2026			Bond Future	1	900,000	Member	Buy
2026-02-26 12:28:30	R035 On 07/05/2026			Bond Future	1	900,000	Client	Sell
Total for R035 Bond Future					9	6,000,000		
2026-02-26 10:55:05	R038 On 07/05/2026			Bond Future	1	600,000	Member	Sell
2026-02-26 10:55:05	R038 On 07/05/2026			Bond Future	1	600,000	Member	Buy
2026-02-26 11:06:41	R038 On 07/05/2026			Bond Future	1	600,000	Member	Buy
2026-02-26 12:21:21	R038 On 07/05/2026			Bond Future	1	100,000	Member	Sell
2026-02-26 12:30:00	R038 On 07/05/2026			Bond Future	1	500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-02-26 12:30:00	R038 On 07/05/2026			Bond Future	1	500,000	Client	Sell
2026-02-26 12:30:00	R038 On 07/05/2026			Bond Future	1	500,000	Member	Buy
2026-02-26 12:30:00	R038 On 07/05/2026			Bond Future	1	100,000	Member	Buy
2026-02-26 12:30:00	R038 On 07/05/2026			Bond Future	1	100,000	Client	Sell
Total for R038 Bond Future					9	3,600,000		
2026-02-26 12:40:24	R053 On 07/05/2026			Bond Future	1	70,900,000	Member	Sell
2026-02-26 12:40:24	R053 On 07/05/2026			Bond Future	1	70,900,000	Member	Buy
2026-02-26 14:47:34	R053 On 07/05/2026			Bond Future	1	70,900,000	Client	Buy
2026-02-26 14:47:34	R053 On 07/05/2026			Bond Future	1	70,900,000	Member	Sell
2026-02-26 16:58:25	R053 On 07/05/2026			Bond Future	1	43,000,000	Member	Sell
2026-02-26 17:01:28	R053 On 07/05/2026			Bond Future	1	43,000,000	Client	Buy
Total for R053 Bond Future					6	369,600,000		
2026-02-26 10:55:05	R209 On 07/05/2026			Bond Future	1	1,100,000	Member	Buy
2026-02-26 10:55:05	R209 On 07/05/2026			Bond Future	1	1,100,000	Member	Sell
2026-02-26 11:06:09	R209 On 07/05/2026			Bond Future	1	1,100,000	Member	Buy
2026-02-26 12:18:09	R209 On 07/05/2026			Bond Future	1	200,000	Member	Sell
2026-02-26 12:23:58	R209 On 07/05/2026			Bond Future	1	900,000	Member	Buy
2026-02-26 12:23:58	R209 On 07/05/2026			Bond Future	1	900,000	Member	Sell
2026-02-26 12:23:58	R209 On 07/05/2026			Bond Future	1	200,000	Client	Sell
2026-02-26 12:23:58	R209 On 07/05/2026			Bond Future	1	900,000	Client	Sell
2026-02-26 12:23:58	R209 On 07/05/2026			Bond Future	1	200,000	Member	Buy
2026-02-26 13:58:43	R209 On 06/08/2026			Bond Future	1	5,900,000	Client	Buy
2026-02-26 13:58:43	R209 On 06/08/2026			Bond Future	1	5,900,000	Member	Sell
Total for R209 Bond Future					11	18,400,000		
2026-02-26 16:33:47	R213 On 07/05/2026			Bond Future	1	187,000,000	Member	Buy
2026-02-26 17:05:15	R213 On 07/05/2026			Bond Future	1	400,000	Member	Sell
2026-02-26 17:06:26	R213 On 07/05/2026			Bond Future	1	125,200,000	Member	Sell
2026-02-26 17:06:26	R213 On 07/05/2026			Bond Future	1	45,500,000	Member	Sell
2026-02-26 17:06:26	R213 On 07/05/2026			Bond Future	1	8,300,000	Member	Sell
2026-02-26 17:06:26	R213 On 07/05/2026			Bond Future	1	2,600,000	Member	Sell
2026-02-26 17:06:26	R213 On 07/05/2026			Bond Future	1	1,500,000	Member	Sell
2026-02-26 17:06:26	R213 On 07/05/2026			Bond Future	1	125,200,000	Client	Sell
2026-02-26 17:06:26	R213 On 07/05/2026			Bond Future	1	1,400,000	Member	Sell
2026-02-26 17:06:26	R213 On 07/05/2026			Bond Future	1	8,300,000	Client	Sell
2026-02-26 17:06:26	R213 On 07/05/2026			Bond Future	1	8,300,000	Member	Buy
2026-02-26 17:06:26	R213 On 07/05/2026			Bond Future	1	45,500,000	Client	Sell
2026-02-26 17:06:26	R213 On 07/05/2026			Bond Future	1	1,500,000	Member	Buy
2026-02-26 17:06:26	R213 On 07/05/2026			Bond Future	1	1,400,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-02-26 17:06:26	R213 On 07/05/2026			Bond Future	1	2,600,000	Client	Sell
2026-02-26 17:06:26	R213 On 07/05/2026			Bond Future	1	1,500,000	Client	Sell
2026-02-26 17:06:26	R213 On 07/05/2026			Bond Future	1	45,500,000	Member	Buy
2026-02-26 17:06:26	R213 On 07/05/2026			Bond Future	1	125,200,000	Member	Buy
2026-02-26 17:06:26	R213 On 07/05/2026			Bond Future	1	1,400,000	Member	Buy
2026-02-26 17:06:26	R213 On 07/05/2026			Bond Future	1	2,600,000	Member	Buy
2026-02-26 17:06:27	R213 On 07/05/2026			Bond Future	1	1,200,000	Client	Sell
2026-02-26 17:06:27	R213 On 07/05/2026			Bond Future	1	900,000	Member	Buy
2026-02-26 17:06:27	R213 On 07/05/2026			Bond Future	1	1,200,000	Member	Buy
2026-02-26 17:06:27	R213 On 07/05/2026			Bond Future	1	900,000	Client	Sell
2026-02-26 17:06:27	R213 On 07/05/2026			Bond Future	1	400,000	Member	Buy
2026-02-26 17:06:27	R213 On 07/05/2026			Bond Future	1	1,200,000	Member	Sell
2026-02-26 17:06:27	R213 On 07/05/2026			Bond Future	1	900,000	Member	Sell
2026-02-26 17:06:27	R213 On 07/05/2026			Bond Future	1	400,000	Client	Sell
Total for R213 Bond Future					28	748,000,000		
2026-02-26 10:03:13	R248 On 07/05/2026			Bond Future	1	80,000,000	Member	Sell
2026-02-26 10:55:06	R248 On 07/05/2026			Bond Future	1	300,000	Member	Sell
2026-02-26 10:55:06	R248 On 07/05/2026			Bond Future	1	300,000	Member	Buy
2026-02-26 11:07:23	R248 On 07/05/2026			Bond Future	1	300,000	Member	Buy
2026-02-26 11:26:03	R248 On 07/05/2026			Bond Future	1	80,000,000	Client	Buy
2026-02-26 12:18:46	R248 On 07/05/2026			Bond Future	1	100,000	Member	Sell
2026-02-26 12:24:57	R248 On 07/05/2026			Bond Future	1	200,000	Member	Sell
2026-02-26 12:24:57	R248 On 07/05/2026			Bond Future	1	200,000	Client	Sell
2026-02-26 12:24:57	R248 On 07/05/2026			Bond Future	1	200,000	Member	Buy
2026-02-26 12:24:57	R248 On 07/05/2026			Bond Future	1	100,000	Client	Sell
2026-02-26 12:24:57	R248 On 07/05/2026			Bond Future	1	100,000	Member	Buy
2026-02-26 15:24:50	R248 On 06/08/2026	9.00	Put	Bond Future	1	176,200,000	Member	Sell
2026-02-26 15:24:50	R248 On 06/08/2026	9.00	Put	Bond Future	1	176,200,000	Member	Buy
2026-02-26 15:24:50	R248 On 06/08/2026	10.00	Put	Bond Future	1	176,200,000	Member	Buy
2026-02-26 15:24:50	R248 On 06/08/2026	10.00	Put	Bond Future	1	176,200,000	Member	Sell
2026-02-26 15:52:24	R248 On 06/08/2026	10.00	Put	Bond Future	1	176,200,000	Member	Buy
2026-02-26 15:52:24	R248 On 06/08/2026	10.00	Put	Bond Future	1	176,200,000	Client	Sell
2026-02-26 15:52:56	R248 On 06/08/2026	9.00	Put	Bond Future	1	176,200,000	Member	Sell
2026-02-26 15:52:56	R248 On 06/08/2026	9.00	Put	Bond Future	1	176,200,000	Member	Buy
2026-02-26 17:14:43	R248 On 06/08/2026	9.00	Put	Bond Future	1	176,200,000	Member	Sell
2026-02-26 17:14:43	R248 On 06/08/2026	9.00	Put	Bond Future	1	176,200,000	Client	Buy
Total for R248 Bond Future					21	1,923,800,000		
Grand Total for all Instruments					197	4,060,480,000		