



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: 27/02/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-02-27 10:57:19	2030 On 07/05/2026			Bond Future	1	30,000,000	Member	Sell
2026-02-27 11:03:13	2030 On 07/05/2026			Bond Future	1	30,000,000	Member	Buy
2026-02-27 16:54:12	2030 On 07/05/2026			Bond Future	1	2,200,000	Member	Sell
2026-02-27 17:13:38	2030 On 07/05/2026			Bond Future	1	2,200,000	Client	Buy
Total for 2030 Bond Future					4	64,400,000		
2026-02-27 09:29:44	2032 On 07/05/2026			Bond Future	1	254,700,000	Member	Buy
2026-02-27 09:41:10	2032 On 07/05/2026			Bond Future	1	500,000	Member	Sell
2026-02-27 09:42:15	2032 On 07/05/2026			Bond Future	1	168,700,000	Member	Sell
2026-02-27 09:42:15	2032 On 07/05/2026			Bond Future	1	61,300,000	Member	Sell
2026-02-27 09:42:15	2032 On 07/05/2026			Bond Future	1	11,200,000	Member	Sell
2026-02-27 09:42:15	2032 On 07/05/2026			Bond Future	1	4,400,000	Member	Sell
2026-02-27 09:42:15	2032 On 07/05/2026			Bond Future	1	3,500,000	Member	Sell
2026-02-27 09:42:15	2032 On 07/05/2026			Bond Future	1	11,200,000	Client	Sell
2026-02-27 09:42:15	2032 On 07/05/2026			Bond Future	1	3,500,000	Member	Buy
2026-02-27 09:42:15	2032 On 07/05/2026			Bond Future	1	168,700,000	Client	Sell
2026-02-27 09:42:15	2032 On 07/05/2026			Bond Future	1	4,400,000	Client	Sell
2026-02-27 09:42:15	2032 On 07/05/2026			Bond Future	1	168,700,000	Member	Buy
2026-02-27 09:42:15	2032 On 07/05/2026			Bond Future	1	4,400,000	Member	Buy
2026-02-27 09:42:15	2032 On 07/05/2026			Bond Future	1	3,500,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-02-27 09:42:15	2032 On 07/05/2026			Bond Future	1	61,300,000	Client	Sell
2026-02-27 09:42:15	2032 On 07/05/2026			Bond Future	1	11,200,000	Member	Buy
2026-02-27 09:42:15	2032 On 07/05/2026			Bond Future	1	61,300,000	Member	Buy
2026-02-27 09:42:16	2032 On 07/05/2026			Bond Future	1	1,900,000	Client	Sell
2026-02-27 09:42:16	2032 On 07/05/2026			Bond Future	1	500,000	Client	Sell
2026-02-27 09:42:16	2032 On 07/05/2026			Bond Future	1	1,200,000	Client	Sell
2026-02-27 09:42:16	2032 On 07/05/2026			Bond Future	1	1,200,000	Member	Sell
2026-02-27 09:42:16	2032 On 07/05/2026			Bond Future	1	1,200,000	Member	Sell
2026-02-27 09:42:16	2032 On 07/05/2026			Bond Future	1	800,000	Member	Sell
2026-02-27 09:42:16	2032 On 07/05/2026			Bond Future	1	800,000	Client	Sell
2026-02-27 09:42:16	2032 On 07/05/2026			Bond Future	1	1,200,000	Member	Buy
2026-02-27 09:42:16	2032 On 07/05/2026			Bond Future	1	500,000	Member	Buy
2026-02-27 09:42:16	2032 On 07/05/2026			Bond Future	1	1,200,000	Client	Sell
2026-02-27 09:42:16	2032 On 07/05/2026			Bond Future	1	800,000	Member	Buy
2026-02-27 09:42:16	2032 On 07/05/2026			Bond Future	1	1,200,000	Member	Buy
2026-02-27 09:42:16	2032 On 07/05/2026			Bond Future	1	1,900,000	Member	Buy
2026-02-27 09:42:16	2032 On 07/05/2026			Bond Future	1	1,900,000	Member	Sell
2026-02-27 16:56:13	2032 On 07/05/2026			Bond Future	1	200,000	Member	Buy
2026-02-27 17:23:01	2032 On 07/05/2026			Bond Future	1	200,000	Client	Sell
Total for 2032 Bond Future					33	1,019,200,000		
2026-02-27 08:18:50	2037 On 07/05/2026			Bond Future	1	150,600,000	Member	Sell
2026-02-27 08:54:38	2037 On 07/05/2026			Bond Future	1	17,600,000	Member	Buy
2026-02-27 09:05:16	2037 On 07/05/2026			Bond Future	1	45,200,000	Member	Buy
2026-02-27 09:05:16	2037 On 07/05/2026			Bond Future	1	39,400,000	Member	Buy
2026-02-27 09:05:16	2037 On 07/05/2026			Bond Future	1	28,600,000	Member	Buy
2026-02-27 09:05:16	2037 On 07/05/2026			Bond Future	1	19,800,000	Member	Buy
2026-02-27 09:05:16	2037 On 07/05/2026			Bond Future	1	39,400,000	Member	Sell
2026-02-27 09:05:16	2037 On 07/05/2026			Bond Future	1	19,800,000	Client	Buy
2026-02-27 09:05:16	2037 On 07/05/2026			Bond Future	1	28,600,000	Member	Sell
2026-02-27 09:05:16	2037 On 07/05/2026			Bond Future	1	45,200,000	Client	Buy
2026-02-27 09:05:16	2037 On 07/05/2026			Bond Future	1	45,200,000	Member	Sell
2026-02-27 09:05:16	2037 On 07/05/2026			Bond Future	1	17,600,000	Client	Buy
2026-02-27 09:05:16	2037 On 07/05/2026			Bond Future	1	28,600,000	Client	Buy
2026-02-27 09:05:16	2037 On 07/05/2026			Bond Future	1	17,600,000	Member	Sell
2026-02-27 09:05:16	2037 On 07/05/2026			Bond Future	1	39,400,000	Client	Buy
2026-02-27 09:05:16	2037 On 07/05/2026			Bond Future	1	19,800,000	Member	Sell
Total for 2037 Bond Future					16	602,400,000		
2026-02-27 11:02:46	2044 On 07/05/2026			Bond Future	1	43,600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-02-27 14:23:17	2044 On 07/05/2026			Bond Future	1	400,000	Member	Sell
2026-02-27 14:24:34	2044 On 07/05/2026			Bond Future	1	19,500,000	Member	Sell
2026-02-27 14:24:34	2044 On 07/05/2026			Bond Future	1	4,500,000	Member	Sell
2026-02-27 14:24:34	2044 On 07/05/2026			Bond Future	1	3,900,000	Member	Sell
2026-02-27 14:24:34	2044 On 07/05/2026			Bond Future	1	3,800,000	Member	Sell
2026-02-27 14:24:34	2044 On 07/05/2026			Bond Future	1	3,200,000	Member	Sell
2026-02-27 14:24:34	2044 On 07/05/2026			Bond Future	1	3,200,000	Member	Buy
2026-02-27 14:24:34	2044 On 07/05/2026			Bond Future	1	3,200,000	Client	Sell
2026-02-27 14:24:34	2044 On 07/05/2026			Bond Future	1	3,900,000	Member	Buy
2026-02-27 14:24:34	2044 On 07/05/2026			Bond Future	1	3,800,000	Client	Sell
2026-02-27 14:24:34	2044 On 07/05/2026			Bond Future	1	4,500,000	Member	Buy
2026-02-27 14:24:34	2044 On 07/05/2026			Bond Future	1	4,500,000	Client	Sell
2026-02-27 14:24:34	2044 On 07/05/2026			Bond Future	1	19,500,000	Client	Sell
2026-02-27 14:24:34	2044 On 07/05/2026			Bond Future	1	3,800,000	Member	Buy
2026-02-27 14:24:34	2044 On 07/05/2026			Bond Future	1	3,900,000	Client	Sell
2026-02-27 14:24:34	2044 On 07/05/2026			Bond Future	1	19,500,000	Member	Buy
2026-02-27 14:24:35	2044 On 07/05/2026			Bond Future	1	1,700,000	Client	Sell
2026-02-27 14:24:35	2044 On 07/05/2026			Bond Future	1	1,000,000	Member	Buy
2026-02-27 14:24:35	2044 On 07/05/2026			Bond Future	1	1,000,000	Client	Sell
2026-02-27 14:24:35	2044 On 07/05/2026			Bond Future	1	2,000,000	Member	Buy
2026-02-27 14:24:35	2044 On 07/05/2026			Bond Future	1	900,000	Client	Sell
2026-02-27 14:24:35	2044 On 07/05/2026			Bond Future	1	900,000	Member	Buy
2026-02-27 14:24:35	2044 On 07/05/2026			Bond Future	1	1,700,000	Member	Buy
2026-02-27 14:24:35	2044 On 07/05/2026			Bond Future	1	1,100,000	Member	Buy
2026-02-27 14:24:35	2044 On 07/05/2026			Bond Future	1	1,000,000	Client	Sell
2026-02-27 14:24:35	2044 On 07/05/2026			Bond Future	1	1,000,000	Member	Buy
2026-02-27 14:24:35	2044 On 07/05/2026			Bond Future	1	1,100,000	Client	Sell
2026-02-27 14:24:35	2044 On 07/05/2026			Bond Future	1	2,000,000	Client	Sell
2026-02-27 14:24:35	2044 On 07/05/2026			Bond Future	1	2,000,000	Member	Sell
2026-02-27 14:24:35	2044 On 07/05/2026			Bond Future	1	1,700,000	Member	Sell
2026-02-27 14:24:35	2044 On 07/05/2026			Bond Future	1	1,100,000	Member	Sell
2026-02-27 14:24:35	2044 On 07/05/2026			Bond Future	1	1,000,000	Member	Sell
2026-02-27 14:24:35	2044 On 07/05/2026			Bond Future	1	1,000,000	Member	Sell
2026-02-27 14:24:35	2044 On 07/05/2026			Bond Future	1	900,000	Member	Sell
2026-02-27 14:24:36	2044 On 07/05/2026			Bond Future	1	600,000	Member	Sell
2026-02-27 14:24:36	2044 On 07/05/2026			Bond Future	1	600,000	Client	Sell
2026-02-27 14:24:36	2044 On 07/05/2026			Bond Future	1	400,000	Client	Sell
2026-02-27 14:24:36	2044 On 07/05/2026			Bond Future	1	400,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-02-27 14:24:36	2044 On 07/05/2026			Bond Future	1	600,000	Member	Buy
Total for 2044 Bond Future					40	174,400,000		
2026-02-27 08:17:00	ALBI On 07/05/2026			Index Future	1	10,000	Member	Sell
2026-02-27 08:21:47	ALBI On 07/05/2026			Index Future	1	10,000	Member	Buy
2026-02-27 10:39:44	ALBI On 07/05/2026			Index Future	1	10,000	Member	Buy
2026-02-27 10:39:44	ALBI On 07/05/2026			Index Future	1	10,000	Member	Sell
2026-02-27 11:58:18	ALBI On 07/05/2026			Index Future	1	10,000	Client	Buy
2026-02-27 11:58:18	ALBI On 07/05/2026			Index Future	1	10,000	Member	Sell
Total for ALBI Index Future					6	60,000		
2026-02-27 10:49:00	IGOV On 07/05/2026			Index Future	1	20,000	Member	Sell
2026-02-27 10:49:00	IGOV On 07/05/2026			Index Future	1	20,000	Client	Buy
Total for IGOV Index Future					2	40,000		
2026-02-27 16:56:13	R035 On 07/05/2026			Bond Future	1	200,000	Member	Buy
2026-02-27 17:16:46	R035 On 07/05/2026			Bond Future	1	200,000	Client	Sell
Total for R035 Bond Future					2	400,000		
2026-02-27 12:27:04	R202 On 07/05/2026			Bond Future	1	500,000	Member	Sell
2026-02-27 13:05:37	R202 On 07/05/2026			Bond Future	1	500,000	Client	Buy
Total for R202 Bond Future					2	1,000,000		
2026-02-27 14:53:56	R213 On 07/05/2026			Bond Future	1	556,100,000	Member	Buy
2026-02-27 15:24:36	R213 On 07/05/2026			Bond Future	1	1,200,000	Member	Sell
2026-02-27 15:25:44	R213 On 07/05/2026			Bond Future	1	372,400,000	Member	Sell
2026-02-27 15:25:44	R213 On 07/05/2026			Bond Future	1	135,200,000	Member	Sell
2026-02-27 15:25:44	R213 On 07/05/2026			Bond Future	1	24,700,000	Member	Sell
2026-02-27 15:25:44	R213 On 07/05/2026			Bond Future	1	7,700,000	Member	Sell
2026-02-27 15:25:44	R213 On 07/05/2026			Bond Future	1	4,300,000	Member	Sell
2026-02-27 15:25:44	R213 On 07/05/2026			Bond Future	1	4,300,000	Client	Sell
2026-02-27 15:25:44	R213 On 07/05/2026			Bond Future	1	24,700,000	Member	Buy
2026-02-27 15:25:44	R213 On 07/05/2026			Bond Future	1	372,400,000	Client	Sell
2026-02-27 15:25:44	R213 On 07/05/2026			Bond Future	1	135,200,000	Member	Buy
2026-02-27 15:25:44	R213 On 07/05/2026			Bond Future	1	135,200,000	Client	Sell
2026-02-27 15:25:44	R213 On 07/05/2026			Bond Future	1	4,300,000	Member	Buy
2026-02-27 15:25:44	R213 On 07/05/2026			Bond Future	1	7,700,000	Member	Buy
2026-02-27 15:25:44	R213 On 07/05/2026			Bond Future	1	7,700,000	Client	Sell
2026-02-27 15:25:44	R213 On 07/05/2026			Bond Future	1	24,700,000	Client	Sell
2026-02-27 15:25:44	R213 On 07/05/2026			Bond Future	1	372,400,000	Member	Buy
2026-02-27 15:25:45	R213 On 07/05/2026			Bond Future	1	1,200,000	Client	Sell
2026-02-27 15:25:45	R213 On 07/05/2026			Bond Future	1	2,700,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-02-27 15:25:45	R213 On 07/05/2026			Bond Future	1	1,200,000	Member	Buy
2026-02-27 15:25:45	R213 On 07/05/2026			Bond Future	1	4,200,000	Client	Sell
2026-02-27 15:25:45	R213 On 07/05/2026			Bond Future	1	3,700,000	Member	Buy
2026-02-27 15:25:45	R213 On 07/05/2026			Bond Future	1	4,200,000	Member	Buy
2026-02-27 15:25:45	R213 On 07/05/2026			Bond Future	1	2,700,000	Member	Buy
2026-02-27 15:25:45	R213 On 07/05/2026			Bond Future	1	4,200,000	Member	Sell
2026-02-27 15:25:45	R213 On 07/05/2026			Bond Future	1	3,700,000	Member	Sell
2026-02-27 15:25:45	R213 On 07/05/2026			Bond Future	1	2,700,000	Member	Sell
2026-02-27 15:25:45	R213 On 07/05/2026			Bond Future	1	3,700,000	Client	Sell
2026-02-27 15:56:04	R213 On 07/05/2026			Bond Future	1	556,100,000	Member	Buy
2026-02-27 15:57:37	R213 On 07/05/2026			Bond Future	1	1,200,000	Member	Sell
2026-02-27 15:59:32	R213 On 07/05/2026			Bond Future	1	372,500,000	Member	Sell
2026-02-27 15:59:32	R213 On 07/05/2026			Bond Future	1	135,200,000	Member	Sell
2026-02-27 15:59:32	R213 On 07/05/2026			Bond Future	1	24,600,000	Member	Sell
2026-02-27 15:59:32	R213 On 07/05/2026			Bond Future	1	7,800,000	Member	Sell
2026-02-27 15:59:32	R213 On 07/05/2026			Bond Future	1	7,800,000	Member	Buy
2026-02-27 15:59:32	R213 On 07/05/2026			Bond Future	1	372,500,000	Client	Sell
2026-02-27 15:59:32	R213 On 07/05/2026			Bond Future	1	7,800,000	Client	Sell
2026-02-27 15:59:32	R213 On 07/05/2026			Bond Future	1	24,600,000	Member	Buy
2026-02-27 15:59:32	R213 On 07/05/2026			Bond Future	1	24,600,000	Client	Sell
2026-02-27 15:59:32	R213 On 07/05/2026			Bond Future	1	372,500,000	Member	Buy
2026-02-27 15:59:32	R213 On 07/05/2026			Bond Future	1	135,200,000	Member	Buy
2026-02-27 15:59:32	R213 On 07/05/2026			Bond Future	1	135,200,000	Client	Sell
2026-02-27 15:59:33	R213 On 07/05/2026			Bond Future	1	2,800,000	Member	Buy
2026-02-27 15:59:33	R213 On 07/05/2026			Bond Future	1	1,200,000	Client	Sell
2026-02-27 15:59:33	R213 On 07/05/2026			Bond Future	1	4,200,000	Member	Buy
2026-02-27 15:59:33	R213 On 07/05/2026			Bond Future	1	1,200,000	Member	Buy
2026-02-27 15:59:33	R213 On 07/05/2026			Bond Future	1	4,200,000	Member	Sell
2026-02-27 15:59:33	R213 On 07/05/2026			Bond Future	1	4,200,000	Member	Sell
2026-02-27 15:59:33	R213 On 07/05/2026			Bond Future	1	3,600,000	Member	Sell
2026-02-27 15:59:33	R213 On 07/05/2026			Bond Future	1	2,800,000	Member	Sell
2026-02-27 15:59:33	R213 On 07/05/2026			Bond Future	1	4,200,000	Member	Buy
2026-02-27 15:59:33	R213 On 07/05/2026			Bond Future	1	4,200,000	Client	Sell
2026-02-27 15:59:33	R213 On 07/05/2026			Bond Future	1	4,200,000	Client	Sell
2026-02-27 15:59:33	R213 On 07/05/2026			Bond Future	1	3,600,000	Client	Sell
2026-02-27 15:59:33	R213 On 07/05/2026			Bond Future	1	2,800,000	Client	Sell
2026-02-27 15:59:33	R213 On 07/05/2026			Bond Future	1	3,600,000	Member	Buy
2026-02-27 16:56:13	R213 On 07/05/2026			Bond Future	1	200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-02-27 17:16:54	R213 On 07/05/2026			Bond Future	1	200,000	Client	Sell
Total for R213 Bond Future					58	4,449,200,000		
2026-02-27 13:53:23	R248 On 07/05/2026	9.19	Put	Bond Future	1	162,000,000	Member	Sell
2026-02-27 16:05:47	R248 On 07/05/2026	9.19	Put	Bond Future	1	400,000	Member	Buy
2026-02-27 16:08:46	R248 On 07/05/2026	9.19	Put	Bond Future	1	140,000,000	Member	Sell
2026-02-27 16:08:46	R248 On 07/05/2026	9.19	Put	Bond Future	1	140,000,000	Client	Buy
2026-02-27 16:08:46	R248 On 07/05/2026	9.19	Put	Bond Future	1	18,100,000	Member	Sell
2026-02-27 16:08:46	R248 On 07/05/2026	9.19	Put	Bond Future	1	18,100,000	Client	Buy
2026-02-27 16:08:46	R248 On 07/05/2026	9.19	Put	Bond Future	1	3,500,000	Member	Sell
2026-02-27 16:08:46	R248 On 07/05/2026	9.19	Put	Bond Future	1	3,500,000	Client	Buy
2026-02-27 16:08:46	R248 On 07/05/2026	9.19	Put	Bond Future	1	140,000,000	Member	Buy
2026-02-27 16:08:46	R248 On 07/05/2026	9.19	Put	Bond Future	1	18,100,000	Member	Buy
2026-02-27 16:08:46	R248 On 07/05/2026	9.19	Put	Bond Future	1	3,500,000	Member	Buy
2026-02-27 16:08:47	R248 On 07/05/2026	9.19	Put	Bond Future	1	400,000	Member	Sell
2026-02-27 16:08:47	R248 On 07/05/2026	9.19	Put	Bond Future	1	400,000	Client	Buy
Total for R248 Bond Future					13	648,000,000		
Grand Total for all Instruments					176	6,959,100,000		