



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: 26/03/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-03-26 12:39:29	2030 On 07/05/2026			Bond Future	1	244,200,000	Member	Sell
2026-03-26 13:14:31	2030 On 07/05/2026			Bond Future	1	10,000,000	Member	Sell
2026-03-26 14:41:01	2030 On 07/05/2026			Bond Future	1	24,100,000	Member	Sell
2026-03-26 14:43:35	2030 On 07/05/2026			Bond Future	1	10,000,000	Member	Buy
2026-03-26 14:43:48	2030 On 07/05/2026			Bond Future	1	10,000,000	Client	Buy
2026-03-26 14:43:48	2030 On 07/05/2026			Bond Future	1	10,000,000	Member	Sell
2026-03-26 14:49:25	2030 On 07/05/2026			Bond Future	1	244,200,000	Client	Buy
2026-03-26 14:51:10	2030 On 07/05/2026			Bond Future	1	24,100,000	Client	Buy
2026-03-26 16:43:43	2030 On 07/05/2026			Bond Future	1	12,400,000	Member	Buy
2026-03-26 16:50:05	2030 On 07/05/2026			Bond Future	1	12,400,000	Client	Sell
Total for 2030 Bond Future					10	601,400,000		
2026-03-26 08:21:16	2032 On 07/05/2026			Bond Future	1	300,000	Member	Buy
2026-03-26 09:26:06	2032 On 07/05/2026			Bond Future	1	300,000	Client	Sell
Total for 2032 Bond Future					2	600,000		
2026-03-26 10:31:38	2033 On 07/05/2026			Bond Future	1	87,800,000	Member	Sell
2026-03-26 11:32:07	2033 On 07/05/2026			Bond Future	1	1,000,000	Member	Buy
2026-03-26 11:32:58	2033 On 07/05/2026			Bond Future	1	1,000,000	Member	Sell
2026-03-26 11:32:58	2033 On 07/05/2026			Bond Future	1	4,700,000	Member	Buy
2026-03-26 11:32:58	2033 On 07/05/2026			Bond Future	1	82,100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-03-26 11:32:58	2033 On 07/05/2026			Bond Future	1	4,700,000	Client	Buy
2026-03-26 11:32:58	2033 On 07/05/2026			Bond Future	1	82,100,000	Member	Sell
2026-03-26 11:32:58	2033 On 07/05/2026			Bond Future	1	1,000,000	Client	Buy
2026-03-26 11:32:58	2033 On 07/05/2026			Bond Future	1	82,100,000	Client	Buy
2026-03-26 11:32:58	2033 On 07/05/2026			Bond Future	1	4,700,000	Member	Sell
2026-03-26 12:16:40	2033 On 07/05/2026			Bond Future	1	87,800,000	Member	Buy
2026-03-26 12:16:40	2033 On 07/05/2026			Bond Future	1	87,800,000	Member	Sell
Total for 2033 Bond Future					12	526,800,000		
2026-03-26 11:40:05	2037 On 07/05/2026			Bond Future	1	23,000,000	Member	Sell
2026-03-26 11:40:05	2037 On 07/05/2026			Bond Future	1	14,400,000	Member	Buy
2026-03-26 12:17:10	2037 On 07/05/2026			Bond Future	1	2,100,000	Member	Buy
2026-03-26 12:17:10	2037 On 07/05/2026			Bond Future	1	6,500,000	Member	Buy
2026-03-26 12:17:10	2037 On 07/05/2026			Bond Future	1	2,100,000	Client	Buy
2026-03-26 12:17:10	2037 On 07/05/2026			Bond Future	1	2,100,000	Member	Sell
2026-03-26 12:17:10	2037 On 07/05/2026			Bond Future	1	14,400,000	Member	Sell
2026-03-26 12:17:10	2037 On 07/05/2026			Bond Future	1	6,500,000	Member	Sell
2026-03-26 12:17:10	2037 On 07/05/2026			Bond Future	1	14,400,000	Client	Buy
2026-03-26 12:17:10	2037 On 07/05/2026			Bond Future	1	6,500,000	Client	Buy
2026-03-26 14:41:01	2037 On 07/05/2026			Bond Future	1	150,000,000	Member	Buy
2026-03-26 14:52:06	2037 On 07/05/2026			Bond Future	1	150,000,000	Client	Sell
Total for 2037 Bond Future					12	392,000,000		
2026-03-26 14:41:01	2040 On 07/05/2026			Bond Future	1	30,000,000	Member	Buy
2026-03-26 14:57:50	2040 On 07/05/2026			Bond Future	1	30,000,000	Client	Sell
2026-03-26 16:44:00	2040 On 07/05/2026			Bond Future	1	5,400,000	Member	Buy
2026-03-26 16:53:45	2040 On 07/05/2026			Bond Future	1	5,400,000	Client	Sell
Total for 2040 Bond Future					4	70,800,000		
2026-03-26 11:50:33	2044 On 07/05/2026			Bond Future	1	7,000,000	Member	Buy
2026-03-26 11:50:33	2044 On 07/05/2026			Bond Future	1	625,000,000	Member	Sell
2026-03-26 11:58:58	2044 On 07/05/2026			Bond Future	1	43,000,000	Member	Sell
2026-03-26 11:58:58	2044 On 07/05/2026			Bond Future	1	217,000,000	Member	Buy
2026-03-26 11:58:58	2044 On 07/05/2026			Bond Future	1	5,000,000	Member	Buy
2026-03-26 11:58:58	2044 On 07/05/2026			Bond Future	1	314,000,000	Client	Buy
2026-03-26 11:58:58	2044 On 07/05/2026			Bond Future	1	5,000,000	Member	Sell
2026-03-26 11:58:58	2044 On 07/05/2026			Bond Future	1	43,000,000	Member	Buy
2026-03-26 11:58:58	2044 On 07/05/2026			Bond Future	1	20,000,000	Member	Buy
2026-03-26 11:58:58	2044 On 07/05/2026			Bond Future	1	19,000,000	Member	Buy
2026-03-26 11:58:58	2044 On 07/05/2026			Bond Future	1	314,000,000	Member	Buy
2026-03-26 11:58:58	2044 On 07/05/2026			Bond Future	1	5,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-03-26 11:58:58	2044 On 07/05/2026			Bond Future	1	314,000,000	Member	Sell
2026-03-26 11:58:58	2044 On 07/05/2026			Bond Future	1	217,000,000	Member	Sell
2026-03-26 11:58:58	2044 On 07/05/2026			Bond Future	1	20,000,000	Member	Sell
2026-03-26 11:58:58	2044 On 07/05/2026			Bond Future	1	217,000,000	Client	Buy
2026-03-26 11:58:58	2044 On 07/05/2026			Bond Future	1	43,000,000	Client	Buy
2026-03-26 11:58:58	2044 On 07/05/2026			Bond Future	1	19,000,000	Member	Sell
2026-03-26 11:58:58	2044 On 07/05/2026			Bond Future	1	19,000,000	Client	Buy
2026-03-26 11:58:58	2044 On 07/05/2026			Bond Future	1	20,000,000	Client	Buy
2026-03-26 11:58:59	2044 On 07/05/2026			Bond Future	1	7,000,000	Member	Sell
2026-03-26 11:58:59	2044 On 07/05/2026			Bond Future	1	7,000,000	Client	Buy
Total for 2044 Bond Future					22	2,500,000,000		
2026-03-26 09:04:02	2050 On 07/05/2026			Bond Future	1	1,200,000	Member	Sell
2026-03-26 09:23:37	2050 On 07/05/2026			Bond Future	1	1,200,000	Client	Buy
Total for 2050 Bond Future					2	2,400,000		
2026-03-26 09:39:15	GOVI On 07/05/2026			GOVI	1	30,000	Member	Sell
2026-03-26 11:19:02	GOVI On 07/05/2026			GOVI	1	30,000	Member	Buy
2026-03-26 11:19:27	GOVI On 07/05/2026			GOVI	1	30,000	Member	Sell
2026-03-26 11:19:27	GOVI On 07/05/2026			GOVI	1	30,000	Client	Buy
Total for GOVI GOVI					4	120,000		
2026-03-26 16:44:00	R213 On 07/05/2026			Bond Future	1	10,500,000	Member	Buy
2026-03-26 16:56:12	R213 On 07/05/2026			Bond Future	1	10,500,000	Client	Sell
Total for R213 Bond Future					2	21,000,000		
2026-03-26 08:21:16	R248 On 07/05/2026			Bond Future	1	7,100,000	Member	Sell
2026-03-26 12:44:16	R248 On 07/05/2026			Bond Future	1	7,100,000	Client	Buy
2026-03-26 13:51:17	R248 On 06/05/2027			Bond Future	1	200,000	Client	Buy
2026-03-26 13:51:17	R248 On 06/05/2027			Bond Future	1	200,000	Member	Sell
2026-03-26 13:56:04	R248 On 06/05/2027			Bond Future	1	200,000	Member	Buy
2026-03-26 13:56:04	R248 On 06/05/2027			Bond Future	1	200,000	Client	Sell
2026-03-26 13:56:28	R248 On 07/05/2026			Bond Future	1	200,000	Member	Sell
2026-03-26 13:56:28	R248 On 07/05/2026			Bond Future	1	200,000	Client	Buy
2026-03-26 16:44:00	R248 On 07/05/2026			Bond Future	1	9,200,000	Member	Buy
2026-03-26 16:52:27	R248 On 07/05/2026			Bond Future	1	9,200,000	Client	Sell
Total for R248 Bond Future					10	33,800,000		
Grand Total for all Instruments					80	4,148,920,000		