



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: 30/03/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-03-30 09:30:48	2029 On 07/05/2026			Bond Future	1	4,900,000	Member	Sell
2026-03-30 09:30:48	2029 On 07/05/2026			Bond Future	1	4,900,000	Member	Buy
2026-03-30 10:38:30	2029 On 07/05/2026			Bond Future	1	4,900,000	Client	Buy
2026-03-30 10:38:30	2029 On 07/05/2026			Bond Future	1	4,900,000	Member	Sell
Total for 2029 Bond Future					4	19,600,000		
2026-03-30 15:13:03	2030 On 07/05/2026			Bond Future	1	25,000,000	Member	Sell
2026-03-30 15:13:40	2030 On 07/05/2026			Bond Future	1	25,000,000	Member	Buy
2026-03-30 15:14:11	2030 On 07/05/2026			Bond Future	1	25,000,000	Member	Sell
2026-03-30 15:14:11	2030 On 07/05/2026			Bond Future	1	25,000,000	Client	Buy
Total for 2030 Bond Future					4	100,000,000		
2026-03-30 10:23:56	2033 On 07/05/2026			Bond Future	1	19,100,000	Member	Buy
2026-03-30 10:23:56	2033 On 07/05/2026			Bond Future	1	24,800,000	Member	Sell
2026-03-30 10:37:31	2033 On 07/05/2026			Bond Future	1	5,700,000	Member	Buy
2026-03-30 10:37:31	2033 On 07/05/2026			Bond Future	1	5,700,000	Member	Sell
2026-03-30 10:37:31	2033 On 07/05/2026			Bond Future	1	5,700,000	Client	Buy
2026-03-30 10:37:31	2033 On 07/05/2026			Bond Future	1	19,100,000	Member	Sell
2026-03-30 10:37:31	2033 On 07/05/2026			Bond Future	1	19,100,000	Client	Buy
Total for 2033 Bond Future					7	99,200,000		
2026-03-30 10:50:00	2037 On 07/05/2026			Bond Future	1	3,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-03-30 10:50:00	2037 On 07/05/2026			Bond Future	1	3,000,000	Member	Sell
2026-03-30 12:09:49	2037 On 07/05/2026			Bond Future	1	3,000,000	Member	Sell
2026-03-30 12:09:49	2037 On 07/05/2026			Bond Future	1	3,000,000	Client	Buy
2026-03-30 12:48:08	2037 On 07/05/2026			Bond Future	1	1,000,000	Member	Buy
2026-03-30 12:48:08	2037 On 07/05/2026			Bond Future	1	1,000,000	Member	Sell
2026-03-30 13:34:00	2037 On 07/05/2026			Bond Future	1	1,000,000	Member	Buy
2026-03-30 15:19:54	2037 On 07/05/2026			Bond Future	1	15,800,000	Member	Sell
2026-03-30 15:23:21	2037 On 07/05/2026			Bond Future	1	15,800,000	Member	Buy
2026-03-30 15:26:18	2037 On 07/05/2026			Bond Future	1	1,000,000	Client	Sell
2026-03-30 16:23:21	2037 On 07/05/2026			Bond Future	1	15,800,000	Client	Buy
2026-03-30 16:23:21	2037 On 07/05/2026			Bond Future	1	15,800,000	Member	Sell
Total for 2037 Bond Future					12	79,200,000		
2026-03-30 12:48:08	2040 On 07/05/2026			Bond Future	1	1,100,000	Member	Buy
2026-03-30 12:48:08	2040 On 07/05/2026			Bond Future	1	1,100,000	Member	Sell
2026-03-30 13:34:46	2040 On 07/05/2026			Bond Future	1	1,100,000	Member	Buy
2026-03-30 15:28:13	2040 On 07/05/2026			Bond Future	1	1,100,000	Client	Sell
Total for 2040 Bond Future					4	4,400,000		
2026-03-30 09:05:07	2044 On 07/05/2026			Bond Future	1	522,300,000	Member	Sell
2026-03-30 09:05:42	2044 On 07/05/2026			Bond Future	1	23,600,000	Member	Buy
2026-03-30 10:14:35	2044 On 07/05/2026			Bond Future	1	17,700,000	Member	Buy
2026-03-30 10:14:35	2044 On 07/05/2026			Bond Future	1	264,000,000	Member	Buy
2026-03-30 10:14:35	2044 On 07/05/2026			Bond Future	1	145,000,000	Member	Buy
2026-03-30 10:14:35	2044 On 07/05/2026			Bond Future	1	38,000,000	Member	Buy
2026-03-30 10:14:35	2044 On 07/05/2026			Bond Future	1	26,000,000	Member	Buy
2026-03-30 10:14:35	2044 On 07/05/2026			Bond Future	1	8,000,000	Member	Buy
2026-03-30 10:14:35	2044 On 07/05/2026			Bond Future	1	8,000,000	Client	Buy
2026-03-30 10:14:35	2044 On 07/05/2026			Bond Future	1	38,000,000	Client	Buy
2026-03-30 10:14:35	2044 On 07/05/2026			Bond Future	1	8,000,000	Member	Sell
2026-03-30 10:14:35	2044 On 07/05/2026			Bond Future	1	145,000,000	Client	Buy
2026-03-30 10:14:35	2044 On 07/05/2026			Bond Future	1	264,000,000	Client	Buy
2026-03-30 10:14:35	2044 On 07/05/2026			Bond Future	1	26,000,000	Member	Sell
2026-03-30 10:14:35	2044 On 07/05/2026			Bond Future	1	38,000,000	Member	Sell
2026-03-30 10:14:35	2044 On 07/05/2026			Bond Future	1	264,000,000	Member	Sell
2026-03-30 10:14:35	2044 On 07/05/2026			Bond Future	1	17,700,000	Client	Buy
2026-03-30 10:14:35	2044 On 07/05/2026			Bond Future	1	17,700,000	Member	Sell
2026-03-30 10:14:35	2044 On 07/05/2026			Bond Future	1	26,000,000	Client	Buy
2026-03-30 10:14:35	2044 On 07/05/2026			Bond Future	1	145,000,000	Member	Sell
2026-03-30 10:14:36	2044 On 07/05/2026			Bond Future	1	23,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2026-03-30 10:14:36	2044 On 07/05/2026			Bond Future	1	23,600,000	Client	Buy
2026-03-30 12:48:08	2044 On 07/05/2026			Bond Future	1	500,000	Member	Sell
2026-03-30 12:48:08	2044 On 07/05/2026			Bond Future	1	500,000	Member	Buy
2026-03-30 17:17:08	2044 On 07/05/2026			Bond Future	1	500,000	Member	Buy
2026-03-30 17:27:15	2044 On 07/05/2026			Bond Future	1	500,000	Client	Sell
Total for 2044 Bond Future					26	2,091,200,000		
2026-03-30 09:35:42	R035 On 07/05/2026			Bond Future	1	2,000,000	Member	Sell
2026-03-30 09:35:42	R035 On 07/05/2026			Bond Future	1	2,000,000	Member	Sell
2026-03-30 09:35:42	R035 On 07/05/2026			Bond Future	1	4,000,000	Member	Buy
2026-03-30 09:35:42	R035 On 07/05/2026			Bond Future	1	2,000,000	Member	Buy
2026-03-30 09:35:42	R035 On 07/05/2026			Bond Future	1	2,000,000	Member	Buy
2026-03-30 09:35:42	R035 On 07/05/2026			Bond Future	1	35,000,000	Member	Sell
2026-03-30 09:50:43	R035 On 07/05/2026			Bond Future	1	20,000,000	Member	Buy
2026-03-30 09:58:11	R035 On 07/05/2026			Bond Future	1	20,000,000	Member	Sell
2026-03-30 09:58:22	R035 On 07/05/2026			Bond Future	1	20,000,000	Client	Sell
2026-03-30 09:58:22	R035 On 07/05/2026			Bond Future	1	20,000,000	Member	Buy
2026-03-30 10:40:58	R035 On 07/05/2026			Bond Future	1	1,000,000	Member	Sell
2026-03-30 10:40:58	R035 On 07/05/2026			Bond Future	1	30,000,000	Member	Buy
2026-03-30 10:40:58	R035 On 07/05/2026			Bond Future	1	1,000,000	Member	Buy
2026-03-30 10:40:58	R035 On 07/05/2026			Bond Future	1	30,000,000	Client	Buy
2026-03-30 10:40:58	R035 On 07/05/2026			Bond Future	1	4,000,000	Client	Buy
2026-03-30 10:40:58	R035 On 07/05/2026			Bond Future	1	4,000,000	Member	Sell
2026-03-30 10:40:58	R035 On 07/05/2026			Bond Future	1	30,000,000	Member	Sell
2026-03-30 10:40:58	R035 On 07/05/2026			Bond Future	1	1,000,000	Client	Buy
2026-03-30 11:40:40	R035 On 07/05/2026			Bond Future	1	2,000,000	Client	Buy
2026-03-30 11:40:40	R035 On 07/05/2026			Bond Future	1	2,000,000	Member	Sell
2026-03-30 11:51:58	R035 On 07/05/2026			Bond Future	1	2,000,000	Client	Buy
2026-03-30 11:51:58	R035 On 07/05/2026			Bond Future	1	2,000,000	Member	Sell
2026-03-30 12:48:08	R035 On 07/05/2026			Bond Future	1	600,000	Member	Buy
2026-03-30 12:48:08	R035 On 07/05/2026			Bond Future	1	600,000	Member	Sell
2026-03-30 13:33:32	R035 On 07/05/2026			Bond Future	1	600,000	Member	Buy
2026-03-30 15:25:30	R035 On 07/05/2026			Bond Future	1	600,000	Client	Sell
2026-03-30 16:32:21	R035 On 07/05/2026			Bond Future	1	500,000	Member	Sell
2026-03-30 16:32:21	R035 On 07/05/2026			Bond Future	1	500,000	Member	Buy
2026-03-30 16:40:56	R035 On 07/05/2026			Bond Future	1	500,000	Client	Buy
2026-03-30 16:40:56	R035 On 07/05/2026			Bond Future	1	500,000	Member	Sell
Total for R035 Bond Future					30	240,400,000		
2026-03-30 12:48:08	R038 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
2026-03-30 12:48:08	R038 On 07/05/2026			Bond Future	1	300,000	Member	Buy
2026-03-30 13:34:11	R038 On 07/05/2026			Bond Future	1	300,000	Member	Buy
2026-03-30 15:27:07	R038 On 07/05/2026			Bond Future	1	300,000	Client	Sell
Total for R038 Bond Future					4	1,200,000		
2026-03-30 12:48:08	R053 On 07/05/2026			Bond Future	1	100,000	Member	Sell
2026-03-30 12:48:08	R053 On 07/05/2026			Bond Future	1	100,000	Member	Buy
2026-03-30 17:17:37	R053 On 07/05/2026			Bond Future	1	100,000	Member	Buy
2026-03-30 17:28:45	R053 On 07/05/2026			Bond Future	1	100,000	Client	Sell
Total for R053 Bond Future					4	400,000		
2026-03-30 12:48:08	R209 On 07/05/2026			Bond Future	1	600,000	Member	Sell
2026-03-30 12:48:08	R209 On 07/05/2026			Bond Future	1	600,000	Member	Buy
2026-03-30 13:33:49	R209 On 07/05/2026			Bond Future	1	600,000	Member	Buy
2026-03-30 15:39:03	R209 On 07/05/2026			Bond Future	1	600,000	Client	Sell
Total for R209 Bond Future					4	2,400,000		
2026-03-30 11:17:57	R213 On 07/05/2026			Bond Future	1	223,200,000	Member	Sell
2026-03-30 11:32:28	R213 On 07/05/2026			Bond Future	1	223,200,000	Client	Buy
Total for R213 Bond Future					2	446,400,000		
2026-03-30 11:17:57	R214 On 07/05/2026			Bond Future	1	216,600,000	Member	Sell
2026-03-30 11:30:32	R214 On 07/05/2026			Bond Future	1	212,300,000	Member	Buy
2026-03-30 11:33:25	R214 On 07/05/2026			Bond Future	1	4,300,000	Member	Buy
2026-03-30 11:33:25	R214 On 07/05/2026			Bond Future	1	4,300,000	Member	Sell
2026-03-30 11:33:25	R214 On 07/05/2026			Bond Future	1	4,300,000	Client	Buy
2026-03-30 11:33:26	R214 On 07/05/2026			Bond Future	1	212,300,000	Member	Sell
2026-03-30 11:33:26	R214 On 07/05/2026			Bond Future	1	212,300,000	Client	Buy
2026-03-30 16:11:53	R214 On 07/05/2026			Bond Future	1	127,400,000	Member	Buy
2026-03-30 16:11:53	R214 On 07/05/2026			Bond Future	1	70,800,000	Member	Sell
2026-03-30 16:18:55	R214 On 07/05/2026			Bond Future	1	1,300,000	Member	Sell
2026-03-30 16:18:55	R214 On 07/05/2026			Bond Future	1	21,100,000	Member	Sell
2026-03-30 16:18:55	R214 On 07/05/2026			Bond Future	1	200,000	Client	Sell
2026-03-30 16:18:55	R214 On 07/05/2026			Bond Future	1	3,700,000	Member	Sell
2026-03-30 16:18:55	R214 On 07/05/2026			Bond Future	1	3,700,000	Member	Buy
2026-03-30 16:18:55	R214 On 07/05/2026			Bond Future	1	200,000	Member	Sell
2026-03-30 16:18:55	R214 On 07/05/2026			Bond Future	1	200,000	Member	Sell
2026-03-30 16:18:55	R214 On 07/05/2026			Bond Future	1	200,000	Client	Sell
2026-03-30 16:18:55	R214 On 07/05/2026			Bond Future	1	21,100,000	Client	Sell
2026-03-30 16:18:55	R214 On 07/05/2026			Bond Future	1	3,700,000	Client	Sell
2026-03-30 16:18:55	R214 On 07/05/2026			Bond Future	1	200,000	Member	Buy
2026-03-30 16:18:55	R214 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
2026-03-30 16:18:55	R214 On 07/05/2026			Bond Future	1	1,300,000	Client	Sell
2026-03-30 16:18:55	R214 On 07/05/2026			Bond Future	1	21,100,000	Member	Buy
2026-03-30 16:18:55	R214 On 07/05/2026			Bond Future	1	1,300,000	Member	Buy
2026-03-30 16:18:56	R214 On 07/05/2026			Bond Future	1	1,800,000	Client	Sell
2026-03-30 16:18:56	R214 On 07/05/2026			Bond Future	1	6,700,000	Member	Buy
2026-03-30 16:18:56	R214 On 07/05/2026			Bond Future	1	18,800,000	Client	Sell
2026-03-30 16:18:56	R214 On 07/05/2026			Bond Future	1	6,700,000	Client	Sell
2026-03-30 16:18:56	R214 On 07/05/2026			Bond Future	1	2,800,000	Client	Sell
2026-03-30 16:18:56	R214 On 07/05/2026			Bond Future	1	1,800,000	Member	Buy
2026-03-30 16:18:56	R214 On 07/05/2026			Bond Future	1	18,800,000	Member	Buy
2026-03-30 16:18:56	R214 On 07/05/2026			Bond Future	1	2,800,000	Member	Buy
2026-03-30 16:18:56	R214 On 07/05/2026			Bond Future	1	6,700,000	Member	Sell
2026-03-30 16:18:56	R214 On 07/05/2026			Bond Future	1	18,800,000	Member	Sell
2026-03-30 16:18:56	R214 On 07/05/2026			Bond Future	1	2,800,000	Member	Sell
2026-03-30 16:18:56	R214 On 07/05/2026			Bond Future	1	1,800,000	Member	Sell
2026-03-30 16:18:57	R214 On 07/05/2026			Bond Future	1	70,800,000	Client	Sell
2026-03-30 16:18:57	R214 On 07/05/2026			Bond Future	1	70,800,000	Member	Buy
Total for R214 Bond Future					38	1,376,000,000		
2026-03-30 12:48:08	R248 On 07/05/2026			Bond Future	1	500,000	Member	Sell
2026-03-30 12:48:08	R248 On 07/05/2026			Bond Future	1	500,000	Member	Buy
2026-03-30 13:08:43	R248 On 06/08/2026	9.00	Put	Bond Future	1	176,200,000	Member	Buy
2026-03-30 13:08:43	R248 On 06/08/2026	9.00	Put	Bond Future	1	176,200,000	Member	Sell
2026-03-30 13:08:43	R248 On 06/08/2026	10.00	Put	Bond Future	1	176,200,000	Member	Sell
2026-03-30 13:08:43	R248 On 06/08/2026	10.00	Put	Bond Future	1	176,200,000	Member	Buy
2026-03-30 14:10:46	R248 On 06/08/2026	9.00	Put	Bond Future	1	176,200,000	Member	Buy
2026-03-30 14:11:16	R248 On 06/08/2026	10.00	Put	Bond Future	1	176,200,000	Member	Sell
2026-03-30 14:58:50	R248 On 06/08/2026	9.00	Put	Bond Future	1	176,200,000	Client	Sell
2026-03-30 15:00:28	R248 On 06/08/2026	10.00	Put	Bond Future	1	176,200,000	Client	Buy
2026-03-30 15:41:38	R248 On 06/08/2026	9.00	Put	Bond Future	1	48,900,000	Client	Buy
2026-03-30 15:41:38	R248 On 06/08/2026	9.00	Put	Bond Future	1	48,900,000	Client	Sell
2026-03-30 15:41:38	R248 On 06/08/2026	10.00	Put	Bond Future	1	48,900,000	Client	Sell
2026-03-30 15:41:38	R248 On 06/08/2026	10.00	Put	Bond Future	1	48,900,000	Client	Buy
2026-03-30 17:17:23	R248 On 07/05/2026			Bond Future	1	500,000	Member	Buy
2026-03-30 17:28:11	R248 On 07/05/2026			Bond Future	1	500,000	Client	Sell
Total for R248 Bond Future					16	1,607,200,000		
2026-03-30 11:17:57	R4R2 On 07/05/2026			Bond Future	1	5,000,000	Member	Sell
2026-03-30 11:50:09	R4R2 On 07/05/2026			Bond Future	1	5,000,000	Client	Buy
2026-03-30 17:05:02	R4R2 On 07/05/2026			Bond Future	1	6,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-03-30 17:08:14	R4R2 On 07/05/2026			Bond Future	1	2,000,000	Member	Buy
2026-03-30 17:09:23	R4R2 On 07/05/2026			Bond Future	1	4,000,000	Member	Buy
2026-03-30 17:09:23	R4R2 On 07/05/2026			Bond Future	1	2,000,000	Client	Buy
2026-03-30 17:09:23	R4R2 On 07/05/2026			Bond Future	1	4,000,000	Client	Buy
2026-03-30 17:09:23	R4R2 On 07/05/2026			Bond Future	1	2,000,000	Member	Sell
2026-03-30 17:09:23	R4R2 On 07/05/2026			Bond Future	1	4,000,000	Member	Sell
Total for R4R2 Bond Future					9	34,000,000		
Grand Total for all Instruments					164	6,101,600,000		