



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: 15/05/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-15 16:25:50	2030 On 06/08/2026			Bond Future	1	25,000,000	Member	Buy
2026-05-15 16:25:50	2030 On 06/08/2026			Bond Future	1	25,000,000	Member	Sell
2026-05-15 17:23:12	2030 On 06/08/2026			Bond Future	1	25,000,000	Member	Sell
2026-05-15 17:23:12	2030 On 06/08/2026			Bond Future	1	25,000,000	Client	Buy
Total for 2030 Bond Future					4	100,000,000		
2026-05-15 15:47:10	2031 On 06/08/2026			Bond Future	1	89,900,000	Member	Sell
2026-05-15 15:58:50	2031 On 06/08/2026			Bond Future	1	89,900,000	Client	Buy
Total for 2031 Bond Future					2	179,800,000		
2026-05-15 12:38:35	2033 On 06/08/2026			Bond Future	1	70,000,000	Member	Sell
2026-05-15 16:00:37	2033 On 06/08/2026			Bond Future	1	70,000,000	Client	Buy
Total for 2033 Bond Future					2	140,000,000		
2026-05-15 09:20:51	2037 On 06/08/2026			Bond Future	1	77,700,000	Member	Sell
2026-05-15 09:35:44	2037 On 06/08/2026			Bond Future	1	3,400,000	Member	Buy
2026-05-15 09:37:48	2037 On 06/08/2026			Bond Future	1	25,000,000	Member	Buy
2026-05-15 09:37:48	2037 On 06/08/2026			Bond Future	1	5,600,000	Member	Buy
2026-05-15 09:37:48	2037 On 06/08/2026			Bond Future	1	20,900,000	Member	Buy
2026-05-15 09:37:48	2037 On 06/08/2026			Bond Future	1	12,300,000	Member	Buy
2026-05-15 09:37:48	2037 On 06/08/2026			Bond Future	1	8,000,000	Member	Buy
2026-05-15 09:37:48	2037 On 06/08/2026			Bond Future	1	5,600,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2026-05-15 09:37:48	2037 On 06/08/2026			Bond Future	1	20,900,000 Client	Buy
2026-05-15 09:37:48	2037 On 06/08/2026			Bond Future	1	8,000,000 Member	Sell
2026-05-15 09:37:48	2037 On 06/08/2026			Bond Future	1	25,000,000 Client	Buy
2026-05-15 09:37:48	2037 On 06/08/2026			Bond Future	1	25,000,000 Member	Sell
2026-05-15 09:37:48	2037 On 06/08/2026			Bond Future	1	20,900,000 Member	Sell
2026-05-15 09:37:48	2037 On 06/08/2026			Bond Future	1	5,600,000 Member	Sell
2026-05-15 09:37:48	2037 On 06/08/2026			Bond Future	1	12,300,000 Member	Sell
2026-05-15 09:37:48	2037 On 06/08/2026			Bond Future	1	8,000,000 Client	Buy
2026-05-15 09:37:48	2037 On 06/08/2026			Bond Future	1	12,300,000 Client	Buy
2026-05-15 09:37:49	2037 On 06/08/2026			Bond Future	1	3,400,000 Member	Sell
2026-05-15 09:37:49	2037 On 06/08/2026			Bond Future	1	2,500,000 Client	Buy
2026-05-15 09:37:49	2037 On 06/08/2026			Bond Future	1	2,500,000 Member	Sell
2026-05-15 09:37:49	2037 On 06/08/2026			Bond Future	1	3,400,000 Client	Buy
2026-05-15 09:37:49	2037 On 06/08/2026			Bond Future	1	2,500,000 Member	Buy
2026-05-15 16:22:11	2037 On 06/08/2026			Bond Future	1	8,800,000 Member	Sell
2026-05-15 16:46:29	2037 On 06/08/2026			Bond Future	1	8,800,000 Client	Buy
Total for 2037 Bond Future					24	328,400,000	
2026-05-15 09:10:55	2040 On 06/08/2026			Bond Future	1	20,000,000 Member	Sell
2026-05-15 09:40:06	2040 On 06/08/2026			Bond Future	1	20,000,000 Client	Buy
2026-05-15 11:42:42	2040 On 06/08/2026			Bond Future	1	10,000,000 Member	Sell
2026-05-15 12:03:24	2040 On 06/08/2026			Bond Future	1	10,000,000 Member	Buy
2026-05-15 12:03:38	2040 On 06/08/2026			Bond Future	1	10,000,000 Client	Buy
2026-05-15 12:03:38	2040 On 06/08/2026			Bond Future	1	10,000,000 Member	Sell
Total for 2040 Bond Future					6	80,000,000	
2026-05-15 15:23:23	GOVI On 06/08/2026			GOVI	1	10,000 Member	Sell
2026-05-15 15:23:23	GOVI On 06/08/2026			GOVI	1	10,000 Client	Buy
Total for GOVI GOVI					2	20,000	
2026-05-15 15:15:12	IGOV On 06/08/2026			Index Future	1	10,000 Member	Sell
2026-05-15 15:15:12	IGOV On 06/08/2026			Index Future	1	10,000 Client	Buy
Total for IGOV Index Future					2	20,000	
2026-05-15 10:21:01	R038 On 06/08/2026			Bond Future	1	22,400,000 Member	Buy
2026-05-15 10:57:53	R038 On 06/08/2026			Bond Future	1	9,700,000 Member	Sell
2026-05-15 10:58:54	R038 On 06/08/2026			Bond Future	1	12,700,000 Member	Sell
2026-05-15 10:58:54	R038 On 06/08/2026			Bond Future	1	12,700,000 Client	Sell
2026-05-15 10:58:54	R038 On 06/08/2026			Bond Future	1	9,700,000 Member	Buy
2026-05-15 10:58:54	R038 On 06/08/2026			Bond Future	1	12,700,000 Member	Buy
2026-05-15 10:58:54	R038 On 06/08/2026			Bond Future	1	9,700,000 Client	Sell
Total for R038 Bond Future					7	89,600,000	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-15 09:10:55	R209 On 06/08/2026			Bond Future	1	18,000,000	Member	Sell
2026-05-15 09:42:38	R209 On 06/08/2026			Bond Future	1	18,000,000	Client	Buy
2026-05-15 16:06:40	R209 On 06/08/2026			Bond Future	1	13,400,000	Member	Buy
2026-05-15 16:06:40	R209 On 06/08/2026			Bond Future	1	20,800,000	Member	Sell
2026-05-15 16:08:49	R209 On 06/08/2026			Bond Future	1	1,000,000	Client	Buy
2026-05-15 16:08:49	R209 On 06/08/2026			Bond Future	1	500,000	Client	Buy
2026-05-15 16:08:49	R209 On 06/08/2026			Bond Future	1	13,400,000	Client	Buy
2026-05-15 16:08:49	R209 On 06/08/2026			Bond Future	1	13,400,000	Member	Sell
2026-05-15 16:08:49	R209 On 06/08/2026			Bond Future	1	500,000	Member	Sell
2026-05-15 16:08:49	R209 On 06/08/2026			Bond Future	1	5,900,000	Member	Sell
2026-05-15 16:08:49	R209 On 06/08/2026			Bond Future	1	1,000,000	Member	Sell
2026-05-15 16:08:49	R209 On 06/08/2026			Bond Future	1	5,900,000	Member	Buy
2026-05-15 16:08:49	R209 On 06/08/2026			Bond Future	1	1,000,000	Member	Buy
2026-05-15 16:08:49	R209 On 06/08/2026			Bond Future	1	500,000	Member	Buy
2026-05-15 16:08:49	R209 On 06/08/2026			Bond Future	1	5,900,000	Client	Buy
Total for R209 Bond Future					15	119,200,000		
2026-05-15 09:20:51	R213 On 06/08/2026			Bond Future	1	19,100,000	Member	Sell
2026-05-15 09:34:12	R213 On 06/08/2026			Bond Future	1	19,100,000	Client	Buy
2026-05-15 16:22:11	R213 On 06/08/2026			Bond Future	1	118,800,000	Member	Buy
2026-05-15 16:40:21	R213 On 06/08/2026			Bond Future	1	200,000	Member	Sell
2026-05-15 16:44:15	R213 On 06/08/2026			Bond Future	1	30,800,000	Member	Sell
2026-05-15 16:44:15	R213 On 06/08/2026			Bond Future	1	27,700,000	Member	Sell
2026-05-15 16:44:15	R213 On 06/08/2026			Bond Future	1	24,900,000	Member	Sell
2026-05-15 16:44:15	R213 On 06/08/2026			Bond Future	1	9,300,000	Member	Sell
2026-05-15 16:44:15	R213 On 06/08/2026			Bond Future	1	5,400,000	Member	Sell
2026-05-15 16:44:15	R213 On 06/08/2026			Bond Future	1	30,800,000	Client	Sell
2026-05-15 16:44:15	R213 On 06/08/2026			Bond Future	1	24,900,000	Member	Buy
2026-05-15 16:44:15	R213 On 06/08/2026			Bond Future	1	5,400,000	Client	Sell
2026-05-15 16:44:15	R213 On 06/08/2026			Bond Future	1	9,300,000	Member	Buy
2026-05-15 16:44:15	R213 On 06/08/2026			Bond Future	1	24,900,000	Client	Sell
2026-05-15 16:44:15	R213 On 06/08/2026			Bond Future	1	5,400,000	Member	Buy
2026-05-15 16:44:15	R213 On 06/08/2026			Bond Future	1	9,300,000	Client	Sell
2026-05-15 16:44:15	R213 On 06/08/2026			Bond Future	1	27,700,000	Member	Buy
2026-05-15 16:44:15	R213 On 06/08/2026			Bond Future	1	27,700,000	Client	Sell
2026-05-15 16:44:15	R213 On 06/08/2026			Bond Future	1	30,800,000	Member	Buy
2026-05-15 16:44:16	R213 On 06/08/2026			Bond Future	1	3,600,000	Member	Buy
2026-05-15 16:44:16	R213 On 06/08/2026			Bond Future	1	3,600,000	Client	Sell
2026-05-15 16:44:16	R213 On 06/08/2026			Bond Future	1	3,400,000	Member	Buy
2026-05-15 16:44:16	R213 On 06/08/2026			Bond Future	1	3,400,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-15 16:44:16	R213 On 06/08/2026			Bond Future	1	3,800,000	Client	Sell
2026-05-15 16:44:16	R213 On 06/08/2026			Bond Future	1	3,300,000	Client	Sell
2026-05-15 16:44:16	R213 On 06/08/2026			Bond Future	1	1,600,000	Member	Buy
2026-05-15 16:44:16	R213 On 06/08/2026			Bond Future	1	1,600,000	Client	Sell
2026-05-15 16:44:16	R213 On 06/08/2026			Bond Future	1	3,800,000	Member	Buy
2026-05-15 16:44:16	R213 On 06/08/2026			Bond Future	1	3,300,000	Member	Buy
2026-05-15 16:44:16	R213 On 06/08/2026			Bond Future	1	3,800,000	Member	Sell
2026-05-15 16:44:16	R213 On 06/08/2026			Bond Future	1	3,600,000	Member	Sell
2026-05-15 16:44:16	R213 On 06/08/2026			Bond Future	1	3,400,000	Member	Sell
2026-05-15 16:44:16	R213 On 06/08/2026			Bond Future	1	3,300,000	Member	Sell
2026-05-15 16:44:16	R213 On 06/08/2026			Bond Future	1	1,600,000	Member	Sell
2026-05-15 16:44:17	R213 On 06/08/2026			Bond Future	1	1,300,000	Member	Sell
2026-05-15 16:44:17	R213 On 06/08/2026			Bond Future	1	800,000	Member	Buy
2026-05-15 16:44:17	R213 On 06/08/2026			Bond Future	1	1,100,000	Member	Sell
2026-05-15 16:44:17	R213 On 06/08/2026			Bond Future	1	900,000	Member	Sell
2026-05-15 16:44:17	R213 On 06/08/2026			Bond Future	1	800,000	Member	Sell
2026-05-15 16:44:17	R213 On 06/08/2026			Bond Future	1	400,000	Member	Sell
2026-05-15 16:44:17	R213 On 06/08/2026			Bond Future	1	1,100,000	Client	Sell
2026-05-15 16:44:17	R213 On 06/08/2026			Bond Future	1	900,000	Client	Sell
2026-05-15 16:44:17	R213 On 06/08/2026			Bond Future	1	1,100,000	Member	Buy
2026-05-15 16:44:17	R213 On 06/08/2026			Bond Future	1	1,300,000	Member	Buy
2026-05-15 16:44:17	R213 On 06/08/2026			Bond Future	1	400,000	Client	Sell
2026-05-15 16:44:17	R213 On 06/08/2026			Bond Future	1	1,300,000	Client	Sell
2026-05-15 16:44:17	R213 On 06/08/2026			Bond Future	1	800,000	Client	Sell
2026-05-15 16:44:17	R213 On 06/08/2026			Bond Future	1	400,000	Member	Buy
2026-05-15 16:44:17	R213 On 06/08/2026			Bond Future	1	900,000	Member	Buy
2026-05-15 16:44:18	R213 On 06/08/2026			Bond Future	1	200,000	Member	Buy
2026-05-15 16:44:18	R213 On 06/08/2026			Bond Future	1	200,000	Client	Sell
2026-05-15 16:44:18	R213 On 06/08/2026			Bond Future	1	300,000	Client	Sell
2026-05-15 16:44:18	R213 On 06/08/2026			Bond Future	1	300,000	Member	Sell
2026-05-15 16:44:18	R213 On 06/08/2026			Bond Future	1	300,000	Member	Buy
Total for R213 Bond Future					54	513,400,000		
2026-05-15 09:10:55	R248 On 06/08/2026			Bond Future	1	68,000,000	Member	Sell
2026-05-15 09:41:12	R248 On 06/08/2026			Bond Future	1	68,000,000	Client	Buy
Total for R248 Bond Future					2	136,000,000		
2026-05-15 16:22:11	R2R9 On 06/08/2026			Bond Future	1	18,500,000	Member	Sell
2026-05-15 16:22:11	R2R9 On 06/08/2026			Bond Future	1	1,400,000	Member	Sell
2026-05-15 16:36:46	R2R9 On 06/08/2026			Bond Future	1	1,400,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-05-15 16:39:28	R2R9 On 06/08/2026			Bond Future	1	18,500,000	Client	Buy
Total for R2R9 Bond Future					4	39,800,000		
Grand Total for all Instruments					124	1,726,240,000		