



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: 12/08/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-12 09:53:12	2030 On 05/11/2026			Bond Future	1	900,000	Member	Sell
2026-08-12 10:19:03	2030 On 05/11/2026			Bond Future	1	900,000	Client	Buy
Total for 2030 Bond Future					2	1,800,000		
2026-08-12 09:53:12	2032 On 05/11/2026			Bond Future	1	1,000,000	Member	Sell
2026-08-12 10:23:16	2032 On 05/11/2026			Bond Future	1	1,000,000	Client	Buy
2026-08-12 15:58:00	2032 On 05/11/2026			Bond Future	1	103,000,000	Member	Buy
2026-08-12 15:58:00	2032 On 05/11/2026			Bond Future	1	31,200,000	Member	Sell
2026-08-12 16:42:21	2032 On 05/11/2026			Bond Future	1	13,800,000	Member	Sell
2026-08-12 16:42:21	2032 On 05/11/2026			Bond Future	1	13,800,000	Member	Sell
2026-08-12 16:42:21	2032 On 05/11/2026			Bond Future	1	3,400,000	Member	Sell
2026-08-12 16:42:21	2032 On 05/11/2026			Bond Future	1	20,000,000	Member	Sell
2026-08-12 16:42:21	2032 On 05/11/2026			Bond Future	1	20,800,000	Member	Sell
2026-08-12 16:42:21	2032 On 05/11/2026			Bond Future	1	3,400,000	Client	Sell
2026-08-12 16:42:21	2032 On 05/11/2026			Bond Future	1	13,800,000	Member	Buy
2026-08-12 16:42:21	2032 On 05/11/2026			Bond Future	1	13,800,000	Client	Sell
2026-08-12 16:42:21	2032 On 05/11/2026			Bond Future	1	31,200,000	Member	Buy
2026-08-12 16:42:21	2032 On 05/11/2026			Bond Future	1	20,800,000	Client	Sell
2026-08-12 16:42:21	2032 On 05/11/2026			Bond Future	1	20,000,000	Client	Sell
2026-08-12 16:42:21	2032 On 05/11/2026			Bond Future	1	13,800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-12 16:42:21	2032 On 05/11/2026			Bond Future	1	3,400,000	Member	Buy
2026-08-12 16:42:21	2032 On 05/11/2026			Bond Future	1	31,200,000	Client	Sell
2026-08-12 16:42:21	2032 On 05/11/2026			Bond Future	1	13,800,000	Client	Sell
2026-08-12 16:42:21	2032 On 05/11/2026			Bond Future	1	20,000,000	Member	Buy
2026-08-12 16:42:21	2032 On 05/11/2026			Bond Future	1	20,800,000	Member	Buy
Total for 2032 Bond Future					21	414,000,000		
2026-08-12 09:53:12	2037 On 05/11/2026			Bond Future	1	12,300,000	Member	Buy
2026-08-12 09:53:12	2037 On 05/11/2026			Bond Future	1	1,200,000	Member	Sell
2026-08-12 10:24:56	2037 On 05/11/2026			Bond Future	1	1,200,000	Client	Buy
2026-08-12 10:33:03	2037 On 05/11/2026			Bond Future	1	9,800,000	Member	Sell
2026-08-12 10:33:47	2037 On 05/11/2026			Bond Future	1	2,500,000	Member	Sell
2026-08-12 10:33:47	2037 On 05/11/2026			Bond Future	1	9,800,000	Member	Buy
2026-08-12 10:33:47	2037 On 05/11/2026			Bond Future	1	9,800,000	Client	Sell
2026-08-12 10:33:47	2037 On 05/11/2026			Bond Future	1	2,500,000	Client	Sell
2026-08-12 10:33:47	2037 On 05/11/2026			Bond Future	1	2,500,000	Member	Buy
2026-08-12 14:11:05	2037 On 05/11/2026			Bond Future	1	2,700,000	Member	Buy
2026-08-12 14:11:05	2037 On 05/11/2026			Bond Future	1	2,700,000	Member	Sell
2026-08-12 14:15:52	2037 On 05/11/2026			Bond Future	1	2,700,000	Member	Buy
2026-08-12 14:15:52	2037 On 05/11/2026			Bond Future	1	2,700,000	Member	Sell
2026-08-12 14:21:13	2037 On 05/11/2026			Bond Future	1	2,700,000	Member	Buy
2026-08-12 14:21:13	2037 On 05/11/2026			Bond Future	1	2,700,000	Client	Sell
Total for 2037 Bond Future					15	67,800,000		
2026-08-12 09:53:12	2040 On 05/11/2026			Bond Future	1	55,700,000	Member	Sell
2026-08-12 10:31:27	2040 On 05/11/2026			Bond Future	1	700,000	Member	Buy
2026-08-12 10:32:03	2040 On 05/11/2026			Bond Future	1	55,000,000	Member	Buy
2026-08-12 10:32:03	2040 On 05/11/2026			Bond Future	1	700,000	Member	Sell
2026-08-12 10:32:03	2040 On 05/11/2026			Bond Future	1	700,000	Client	Buy
2026-08-12 10:32:03	2040 On 05/11/2026			Bond Future	1	55,000,000	Member	Sell
2026-08-12 10:32:03	2040 On 05/11/2026			Bond Future	1	55,000,000	Client	Buy
2026-08-12 15:58:00	2040 On 05/11/2026			Bond Future	1	18,800,000	Member	Sell
2026-08-12 15:58:00	2040 On 05/11/2026			Bond Future	1	60,000,000	Member	Buy
2026-08-12 16:46:21	2040 On 05/11/2026			Bond Future	1	2,000,000	Client	Sell
2026-08-12 16:46:21	2040 On 05/11/2026			Bond Future	1	11,200,000	Client	Sell
2026-08-12 16:46:21	2040 On 05/11/2026			Bond Future	1	12,000,000	Client	Sell
2026-08-12 16:46:21	2040 On 05/11/2026			Bond Future	1	8,000,000	Client	Sell
2026-08-12 16:46:21	2040 On 05/11/2026			Bond Future	1	8,000,000	Member	Buy
2026-08-12 16:46:21	2040 On 05/11/2026			Bond Future	1	2,000,000	Member	Buy
2026-08-12 16:46:21	2040 On 05/11/2026			Bond Future	1	11,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-12 16:46:21	2040 On 05/11/2026			Bond Future	1	8,000,000	Client	Sell
2026-08-12 16:46:21	2040 On 05/11/2026			Bond Future	1	8,000,000	Member	Sell
2026-08-12 16:46:21	2040 On 05/11/2026			Bond Future	1	2,000,000	Member	Sell
2026-08-12 16:46:21	2040 On 05/11/2026			Bond Future	1	12,000,000	Member	Buy
2026-08-12 16:46:21	2040 On 05/11/2026			Bond Future	1	11,200,000	Member	Sell
2026-08-12 16:46:21	2040 On 05/11/2026			Bond Future	1	12,000,000	Member	Sell
2026-08-12 16:46:21	2040 On 05/11/2026			Bond Future	1	8,000,000	Member	Sell
2026-08-12 16:46:21	2040 On 05/11/2026			Bond Future	1	8,000,000	Member	Buy
2026-08-12 16:46:22	2040 On 05/11/2026			Bond Future	1	18,800,000	Client	Sell
2026-08-12 16:46:22	2040 On 05/11/2026			Bond Future	1	18,800,000	Member	Buy
Total for 2040 Bond Future					26	462,800,000		
2026-08-12 09:53:12	2044 On 05/11/2026			Bond Future	1	3,900,000	Member	Buy
2026-08-12 10:34:49	2044 On 05/11/2026			Bond Future	1	3,900,000	Client	Sell
2026-08-12 16:06:36	2044 On 05/11/2026			Bond Future	1	50,000,000	Member	Sell
2026-08-12 17:00:53	2044 On 05/11/2026			Bond Future	1	50,000,000	Client	Buy
Total for 2044 Bond Future					4	107,800,000		
2026-08-12 16:22:19	GOVI On 04/02/2027			GOVI	1	20,000	Client	Buy
2026-08-12 16:22:19	GOVI On 04/02/2027			GOVI	1	20,000	Client	Sell
Total for GOVI GOVI					2	40,000		
2026-08-12 09:53:12	R033 On 05/11/2026			Bond Future	1	800,000	Member	Sell
2026-08-12 10:25:55	R033 On 05/11/2026			Bond Future	1	800,000	Client	Buy
Total for R033 Bond Future					2	1,600,000		
2026-08-12 09:53:12	R035 On 05/11/2026			Bond Future	1	18,400,000	Member	Sell
2026-08-12 10:28:39	R035 On 05/11/2026			Bond Future	1	18,400,000	Client	Buy
2026-08-12 10:28:47	R035 On 05/11/2026			Bond Future	1	18,400,000	Member	Buy
2026-08-12 10:28:47	R035 On 05/11/2026			Bond Future	1	18,400,000	Client	Sell
2026-08-12 10:43:32	R035 On 05/11/2026			Bond Future	1	17,000,000	Member	Sell
2026-08-12 10:43:32	R035 On 05/11/2026			Bond Future	1	17,000,000	Client	Buy
2026-08-12 10:43:59	R035 On 05/11/2026			Bond Future	1	1,400,000	Client	Buy
2026-08-12 10:43:59	R035 On 05/11/2026			Bond Future	1	1,400,000	Member	Sell
2026-08-12 15:58:00	R035 On 05/11/2026			Bond Future	1	46,600,000	Member	Buy
2026-08-12 15:58:00	R035 On 05/11/2026			Bond Future	1	150,000,000	Member	Sell
2026-08-12 16:44:18	R035 On 05/11/2026			Bond Future	1	28,000,000	Member	Sell
2026-08-12 16:44:18	R035 On 05/11/2026			Bond Future	1	5,400,000	Client	Buy
2026-08-12 16:44:18	R035 On 05/11/2026			Bond Future	1	28,000,000	Member	Buy
2026-08-12 16:44:18	R035 On 05/11/2026			Bond Future	1	5,400,000	Member	Sell
2026-08-12 16:44:18	R035 On 05/11/2026			Bond Future	1	5,400,000	Member	Buy
2026-08-12 16:44:18	R035 On 05/11/2026			Bond Future	1	20,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-12 16:44:18	R035 On 05/11/2026			Bond Future	1	20,000,000	Client	Buy
2026-08-12 16:44:18	R035 On 05/11/2026			Bond Future	1	28,000,000	Client	Buy
2026-08-12 16:44:18	R035 On 05/11/2026			Bond Future	1	20,000,000	Member	Sell
2026-08-12 16:44:18	R035 On 05/11/2026			Bond Future	1	20,000,000	Member	Sell
2026-08-12 16:44:18	R035 On 05/11/2026			Bond Future	1	20,000,000	Client	Buy
2026-08-12 16:44:18	R035 On 05/11/2026			Bond Future	1	20,000,000	Member	Buy
2026-08-12 16:44:19	R035 On 05/11/2026			Bond Future	1	30,000,000	Member	Sell
2026-08-12 16:44:19	R035 On 05/11/2026			Bond Future	1	46,600,000	Member	Sell
2026-08-12 16:44:19	R035 On 05/11/2026			Bond Future	1	30,000,000	Client	Buy
2026-08-12 16:44:19	R035 On 05/11/2026			Bond Future	1	30,000,000	Member	Buy
2026-08-12 16:44:19	R035 On 05/11/2026			Bond Future	1	46,600,000	Client	Buy
Total for R035 Bond Future					27	710,400,000		
2026-08-12 09:17:12	R053 On 05/11/2026			Bond Future	1	12,500,000	Member	Sell
2026-08-12 10:30:05	R053 On 05/11/2026			Bond Future	1	12,500,000	Client	Buy
2026-08-12 16:12:01	R053 On 05/11/2026			Bond Future	1	105,100,000	Member	Sell
2026-08-12 16:23:50	R053 On 05/11/2026			Bond Future	1	105,100,000	Client	Buy
Total for R053 Bond Future					4	235,200,000		
2026-08-12 09:53:12	R209 On 05/11/2026			Bond Future	1	500,000	Member	Sell
2026-08-12 10:27:03	R209 On 05/11/2026			Bond Future	1	500,000	Client	Buy
2026-08-12 14:11:05	R209 On 05/11/2026			Bond Future	1	4,000,000	Member	Sell
2026-08-12 14:11:05	R209 On 05/11/2026			Bond Future	1	4,000,000	Member	Buy
2026-08-12 14:16:04	R209 On 05/11/2026			Bond Future	1	4,000,000	Member	Sell
2026-08-12 14:16:04	R209 On 05/11/2026			Bond Future	1	4,000,000	Member	Buy
2026-08-12 14:21:54	R209 On 05/11/2026			Bond Future	1	4,000,000	Member	Buy
2026-08-12 14:21:54	R209 On 05/11/2026			Bond Future	1	4,000,000	Client	Sell
Total for R209 Bond Future					8	25,000,000		
2026-08-12 09:53:12	R213 On 05/11/2026			Bond Future	1	2,300,000	Member	Sell
2026-08-12 10:21:13	R213 On 05/11/2026			Bond Future	1	2,000,000	Member	Buy
2026-08-12 10:22:14	R213 On 05/11/2026			Bond Future	1	300,000	Member	Buy
2026-08-12 10:22:14	R213 On 05/11/2026			Bond Future	1	300,000	Member	Sell
2026-08-12 10:22:14	R213 On 05/11/2026			Bond Future	1	2,000,000	Client	Buy
2026-08-12 10:22:14	R213 On 05/11/2026			Bond Future	1	2,000,000	Member	Sell
2026-08-12 10:22:14	R213 On 05/11/2026			Bond Future	1	300,000	Client	Buy
Total for R213 Bond Future					7	9,200,000		
2026-08-12 09:53:12	R214 On 05/11/2026			Bond Future	1	600,000	Member	Sell
2026-08-12 10:30:27	R214 On 05/11/2026			Bond Future	1	600,000	Client	Buy
Total for R214 Bond Future					2	1,200,000		
2026-08-12 09:53:12	R248 On 05/11/2026			Bond Future	1	10,100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-12 10:35:41	R248 On 05/11/2026			Bond Future	1	10,100,000	Client	Sell
Total for R248 Bond Future					2	20,200,000		
Grand Total for all Instruments					122	2,057,040,000		