



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: 25/08/2026

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-25 16:54:28	2044 On 05/11/2026			Bond Future	1	126,200,000	Member	Buy
2026-08-25 16:55:09	2044 On 05/11/2026			Bond Future	1	4,900,000	Member	Sell
2026-08-25 17:03:37	2044 On 05/11/2026			Bond Future	1	700,000	Member	Sell
2026-08-25 17:03:37	2044 On 05/11/2026			Bond Future	1	700,000	Member	Buy
2026-08-25 17:03:37	2044 On 05/11/2026			Bond Future	1	700,000	Client	Sell
2026-08-25 17:03:38	2044 On 05/11/2026			Bond Future	1	300,000	Client	Sell
2026-08-25 17:03:38	2044 On 05/11/2026			Bond Future	1	4,300,000	Member	Buy
2026-08-25 17:03:38	2044 On 05/11/2026			Bond Future	1	34,200,000	Member	Buy
2026-08-25 17:03:38	2044 On 05/11/2026			Bond Future	1	4,500,000	Member	Buy
2026-08-25 17:03:38	2044 On 05/11/2026			Bond Future	1	34,200,000	Client	Sell
2026-08-25 17:03:38	2044 On 05/11/2026			Bond Future	1	4,300,000	Client	Sell
2026-08-25 17:03:38	2044 On 05/11/2026			Bond Future	1	4,500,000	Client	Sell
2026-08-25 17:03:38	2044 On 05/11/2026			Bond Future	1	300,000	Member	Sell
2026-08-25 17:03:38	2044 On 05/11/2026			Bond Future	1	1,000,000	Member	Buy
2026-08-25 17:03:38	2044 On 05/11/2026			Bond Future	1	1,000,000	Client	Sell
2026-08-25 17:03:38	2044 On 05/11/2026			Bond Future	1	4,300,000	Member	Sell
2026-08-25 17:03:38	2044 On 05/11/2026			Bond Future	1	4,500,000	Member	Sell
2026-08-25 17:03:38	2044 On 05/11/2026			Bond Future	1	34,200,000	Member	Sell
2026-08-25 17:03:38	2044 On 05/11/2026			Bond Future	1	1,000,000	Member	Sell
2026-08-25 17:03:38	2044 On 05/11/2026			Bond Future	1	300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-25 17:03:39	2044 On 05/11/2026			Bond Future	1	600,000	Member	Sell
2026-08-25 17:03:39	2044 On 05/11/2026			Bond Future	1	200,000	Member	Sell
2026-08-25 17:03:39	2044 On 05/11/2026			Bond Future	1	300,000	Member	Sell
2026-08-25 17:03:39	2044 On 05/11/2026			Bond Future	1	3,700,000	Member	Buy
2026-08-25 17:03:39	2044 On 05/11/2026			Bond Future	1	300,000	Client	Sell
2026-08-25 17:03:39	2044 On 05/11/2026			Bond Future	1	300,000	Member	Buy
2026-08-25 17:03:39	2044 On 05/11/2026			Bond Future	1	3,000,000	Member	Sell
2026-08-25 17:03:39	2044 On 05/11/2026			Bond Future	1	3,700,000	Member	Sell
2026-08-25 17:03:39	2044 On 05/11/2026			Bond Future	1	3,700,000	Client	Sell
2026-08-25 17:03:39	2044 On 05/11/2026			Bond Future	1	200,000	Client	Sell
2026-08-25 17:03:39	2044 On 05/11/2026			Bond Future	1	3,000,000	Member	Buy
2026-08-25 17:03:39	2044 On 05/11/2026			Bond Future	1	3,000,000	Client	Sell
2026-08-25 17:03:39	2044 On 05/11/2026			Bond Future	1	600,000	Client	Sell
2026-08-25 17:03:39	2044 On 05/11/2026			Bond Future	1	200,000	Member	Buy
2026-08-25 17:03:39	2044 On 05/11/2026			Bond Future	1	600,000	Member	Buy
2026-08-25 17:03:40	2044 On 05/11/2026			Bond Future	1	4,700,000	Member	Buy
2026-08-25 17:03:40	2044 On 05/11/2026			Bond Future	1	11,000,000	Member	Buy
2026-08-25 17:03:40	2044 On 05/11/2026			Bond Future	1	16,700,000	Member	Buy
2026-08-25 17:03:40	2044 On 05/11/2026			Bond Future	1	400,000	Client	Sell
2026-08-25 17:03:40	2044 On 05/11/2026			Bond Future	1	18,600,000	Client	Sell
2026-08-25 17:03:40	2044 On 05/11/2026			Bond Future	1	18,600,000	Member	Buy
2026-08-25 17:03:40	2044 On 05/11/2026			Bond Future	1	400,000	Member	Sell
2026-08-25 17:03:40	2044 On 05/11/2026			Bond Future	1	11,000,000	Member	Sell
2026-08-25 17:03:40	2044 On 05/11/2026			Bond Future	1	16,700,000	Member	Sell
2026-08-25 17:03:40	2044 On 05/11/2026			Bond Future	1	300,000	Client	Sell
2026-08-25 17:03:40	2044 On 05/11/2026			Bond Future	1	11,000,000	Client	Sell
2026-08-25 17:03:40	2044 On 05/11/2026			Bond Future	1	300,000	Member	Sell
2026-08-25 17:03:40	2044 On 05/11/2026			Bond Future	1	16,700,000	Client	Sell
2026-08-25 17:03:40	2044 On 05/11/2026			Bond Future	1	400,000	Member	Buy
2026-08-25 17:03:40	2044 On 05/11/2026			Bond Future	1	18,600,000	Member	Sell
2026-08-25 17:03:40	2044 On 05/11/2026			Bond Future	1	4,700,000	Member	Sell
2026-08-25 17:03:40	2044 On 05/11/2026			Bond Future	1	300,000	Member	Buy
2026-08-25 17:03:40	2044 On 05/11/2026			Bond Future	1	4,700,000	Client	Sell
2026-08-25 17:03:41	2044 On 05/11/2026			Bond Future	1	1,000,000	Client	Sell
2026-08-25 17:03:41	2044 On 05/11/2026			Bond Future	1	1,500,000	Member	Buy
2026-08-25 17:03:41	2044 On 05/11/2026			Bond Future	1	1,400,000	Client	Sell
2026-08-25 17:03:41	2044 On 05/11/2026			Bond Future	1	12,900,000	Member	Buy
2026-08-25 17:03:41	2044 On 05/11/2026			Bond Future	1	1,400,000	Member	Sell
2026-08-25 17:03:41	2044 On 05/11/2026			Bond Future	1	1,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-25 17:03:41	2044 On 05/11/2026			Bond Future	1	1,500,000	Member	Sell
2026-08-25 17:03:41	2044 On 05/11/2026			Bond Future	1	12,900,000	Member	Sell
2026-08-25 17:03:41	2044 On 05/11/2026			Bond Future	1	12,900,000	Client	Sell
2026-08-25 17:03:41	2044 On 05/11/2026			Bond Future	1	1,400,000	Member	Buy
2026-08-25 17:03:41	2044 On 05/11/2026			Bond Future	1	4,900,000	Member	Buy
2026-08-25 17:03:41	2044 On 05/11/2026			Bond Future	1	4,900,000	Client	Sell
2026-08-25 17:03:41	2044 On 05/11/2026			Bond Future	1	1,500,000	Client	Sell
2026-08-25 17:03:41	2044 On 05/11/2026			Bond Future	1	1,000,000	Member	Buy
Total for 2044 Bond Future					67	504,800,000		
2026-08-25 10:23:31	GOVI On 05/11/2026			GOVI	1	100,000	Client	Sell
2026-08-25 10:23:31	GOVI On 05/11/2026			GOVI	1	100,000	Member	Buy
Total for GOVI GOVI					2	200,000		
2026-08-25 12:08:16	R033 On 05/11/2026			Bond Future	1	4,200,000	Member	Sell
2026-08-25 12:08:16	R033 On 05/11/2026			Bond Future	1	4,200,000	Member	Buy
2026-08-25 12:49:49	R033 On 05/11/2026			Bond Future	1	4,200,000	Member	Buy
2026-08-25 12:49:49	R033 On 05/11/2026			Bond Future	1	4,200,000	Member	Sell
2026-08-25 14:46:52	R033 On 05/11/2026			Bond Future	1	4,200,000	Client	Buy
2026-08-25 14:46:52	R033 On 05/11/2026			Bond Future	1	4,200,000	Member	Sell
2026-08-25 17:03:14	R033 On 05/11/2026			Bond Future	1	1,200,000	Member	Sell
2026-08-25 17:23:00	R033 On 05/11/2026			Bond Future	1	1,200,000	Client	Buy
Total for R033 Bond Future					8	27,600,000		
2026-08-25 12:08:16	R209 On 05/11/2026			Bond Future	1	4,200,000	Member	Buy
2026-08-25 12:08:16	R209 On 05/11/2026			Bond Future	1	4,200,000	Member	Sell
2026-08-25 12:49:28	R209 On 05/11/2026			Bond Future	1	4,200,000	Member	Buy
2026-08-25 12:49:28	R209 On 05/11/2026			Bond Future	1	4,200,000	Member	Sell
2026-08-25 14:46:29	R209 On 05/11/2026			Bond Future	1	4,200,000	Client	Sell
2026-08-25 14:46:29	R209 On 05/11/2026			Bond Future	1	4,200,000	Member	Buy
Total for R209 Bond Future					6	25,200,000		
2026-08-25 17:03:14	R213 On 05/11/2026			Bond Future	1	1,700,000	Member	Sell
2026-08-25 17:23:45	R213 On 05/11/2026			Bond Future	1	1,700,000	Client	Buy
Total for R213 Bond Future					2	3,400,000		
2026-08-25 10:55:35	R214 On 05/11/2026			Bond Future	1	158,000,000	Member	Sell
2026-08-25 12:10:45	R214 On 05/11/2026			Bond Future	1	158,000,000	Client	Buy
2026-08-25 12:33:42	R214 On 05/11/2026			Bond Future	1	158,000,000	Member	Sell
2026-08-25 16:20:37	R214 On 05/11/2026			Bond Future	1	158,000,000	Client	Buy
Total for R214 Bond Future					4	632,000,000		
2026-08-25 11:08:16	R4R2 On 05/11/2026			Bond Future	1	19,700,000	Member	Sell
2026-08-25 11:08:16	R4R2 On 05/11/2026			Bond Future	1	35,300,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2026-08-25 12:25:40	R4R2 On 05/11/2026			Bond Future	1	200,000 Member	Buy
2026-08-25 12:28:10	R4R2 On 05/11/2026			Bond Future	1	7,300,000 Member	Buy
2026-08-25 12:28:10	R4R2 On 05/11/2026			Bond Future	1	6,800,000 Member	Buy
2026-08-25 12:28:10	R4R2 On 05/11/2026			Bond Future	1	7,300,000 Member	Sell
2026-08-25 12:28:10	R4R2 On 05/11/2026			Bond Future	1	5,900,000 Member	Buy
2026-08-25 12:28:10	R4R2 On 05/11/2026			Bond Future	1	7,300,000 Client	Buy
2026-08-25 12:28:10	R4R2 On 05/11/2026			Bond Future	1	6,800,000 Member	Sell
2026-08-25 12:28:10	R4R2 On 05/11/2026			Bond Future	1	6,800,000 Client	Buy
2026-08-25 12:28:10	R4R2 On 05/11/2026			Bond Future	1	5,900,000 Member	Sell
2026-08-25 12:28:10	R4R2 On 05/11/2026			Bond Future	1	5,900,000 Client	Buy
2026-08-25 12:28:11	R4R2 On 05/11/2026			Bond Future	1	1,800,000 Member	Sell
2026-08-25 12:28:11	R4R2 On 05/11/2026			Bond Future	1	3,600,000 Member	Sell
2026-08-25 12:28:11	R4R2 On 05/11/2026			Bond Future	1	1,300,000 Client	Buy
2026-08-25 12:28:11	R4R2 On 05/11/2026			Bond Future	1	2,900,000 Member	Sell
2026-08-25 12:28:11	R4R2 On 05/11/2026			Bond Future	1	2,900,000 Client	Buy
2026-08-25 12:28:11	R4R2 On 05/11/2026			Bond Future	1	1,300,000 Member	Sell
2026-08-25 12:28:11	R4R2 On 05/11/2026			Bond Future	1	3,600,000 Client	Buy
2026-08-25 12:28:11	R4R2 On 05/11/2026			Bond Future	1	2,400,000 Client	Buy
2026-08-25 12:28:11	R4R2 On 05/11/2026			Bond Future	1	2,000,000 Client	Buy
2026-08-25 12:28:11	R4R2 On 05/11/2026			Bond Future	1	1,800,000 Client	Buy
2026-08-25 12:28:11	R4R2 On 05/11/2026			Bond Future	1	1,800,000 Member	Buy
2026-08-25 12:28:11	R4R2 On 05/11/2026			Bond Future	1	1,300,000 Member	Buy
2026-08-25 12:28:11	R4R2 On 05/11/2026			Bond Future	1	2,400,000 Member	Sell
2026-08-25 12:28:11	R4R2 On 05/11/2026			Bond Future	1	2,400,000 Member	Buy
2026-08-25 12:28:11	R4R2 On 05/11/2026			Bond Future	1	2,000,000 Member	Buy
2026-08-25 12:28:11	R4R2 On 05/11/2026			Bond Future	1	2,900,000 Member	Buy
2026-08-25 12:28:11	R4R2 On 05/11/2026			Bond Future	1	3,600,000 Member	Buy
2026-08-25 12:28:11	R4R2 On 05/11/2026			Bond Future	1	2,000,000 Member	Sell
2026-08-25 12:28:12	R4R2 On 05/11/2026			Bond Future	1	1,100,000 Client	Buy
2026-08-25 12:28:12	R4R2 On 05/11/2026			Bond Future	1	1,100,000 Member	Buy
2026-08-25 12:28:12	R4R2 On 05/11/2026			Bond Future	1	1,100,000 Member	Sell
2026-08-25 12:28:12	R4R2 On 05/11/2026			Bond Future	1	200,000 Member	Sell
2026-08-25 12:28:12	R4R2 On 05/11/2026			Bond Future	1	200,000 Client	Buy
2026-08-25 12:32:05	R4R2 On 05/11/2026			Bond Future	1	700,000 Member	Buy
2026-08-25 12:33:11	R4R2 On 05/11/2026			Bond Future	1	6,500,000 Member	Sell
2026-08-25 12:33:11	R4R2 On 05/11/2026			Bond Future	1	6,500,000 Client	Buy
2026-08-25 12:33:11	R4R2 On 05/11/2026			Bond Future	1	6,500,000 Member	Buy
2026-08-25 12:33:12	R4R2 On 05/11/2026			Bond Future	1	700,000 Member	Sell
2026-08-25 12:33:12	R4R2 On 05/11/2026			Bond Future	1	4,900,000 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2026-08-25 12:33:12	R4R2 On 05/11/2026			Bond Future	1	4,800,000	Member	Sell
2026-08-25 12:33:12	R4R2 On 05/11/2026			Bond Future	1	4,900,000	Member	Sell
2026-08-25 12:33:12	R4R2 On 05/11/2026			Bond Future	1	2,800,000	Client	Buy
2026-08-25 12:33:12	R4R2 On 05/11/2026			Bond Future	1	2,800,000	Member	Buy
2026-08-25 12:33:12	R4R2 On 05/11/2026			Bond Future	1	4,800,000	Member	Buy
2026-08-25 12:33:12	R4R2 On 05/11/2026			Bond Future	1	4,900,000	Member	Buy
2026-08-25 12:33:12	R4R2 On 05/11/2026			Bond Future	1	700,000	Client	Buy
2026-08-25 12:33:12	R4R2 On 05/11/2026			Bond Future	1	4,800,000	Client	Buy
2026-08-25 12:33:12	R4R2 On 05/11/2026			Bond Future	1	2,800,000	Member	Sell
Total for R4R2 Bond Future					50	220,000,000		
Grand Total for all Instruments					139	1,413,200,000		