



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 AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 29/09/2026

TO DATE: 29/09/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 05-Nov-2026			Bond Future	1	776	78,736.42
2032 On 05-Nov-2026			Bond Future	1	2,009	199,515.56
2037 On 05-Nov-2026			Bond Future	3	10,090	996,627.83
2040 On 05-Nov-2026			Bond Future	2	55	5,470.97
2044 On 05-Nov-2026			Bond Future	1	1,595	153,937.50
GOVI On 05-Nov-2026			GOVI	3	12	167,978.20
GOVI On 04-Feb-2027			GOVI	3	6	85,372.44
R033 On 05-Nov-2026			Bond Future	1	241	25,786.95
R035 On 05-Nov-2026			Bond Future	7	10,539	1,071,593.27
R038 On 05-Nov-2026			Bond Future	4	11,884	1,337,628.77
R248 On 05-Nov-2026			Bond Future	2	8,046	769,356.82
R2R9 On 05-Nov-2026			Bond Future	1	20	2,092.81
Grand Total for Daily Turnover Summary:				29	45,273	4,894,097.55