



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: 19/12/2025

TO DATE: 19/12/2025

| Contract                                | Strike | C/P | Product     | No of Trades | No. of Contracts | Nominal Value<br>(R000's) |
|-----------------------------------------|--------|-----|-------------|--------------|------------------|---------------------------|
| 2030 On 05-Feb-2026                     |        |     | Bond Future | 15           | 13,810           | 1,405,556.56              |
| 2037 On 05-Feb-2026                     |        |     | Bond Future | 4            | 7,698            | 753,863.97                |
| 2040 On 05-Feb-2026                     |        |     | Bond Future | 4            | 697              | 68,843.71                 |
| 2040 On 07-May-2026                     |        |     | Bond Future | 1            | 1,000            | 100,478.87                |
| 2044 On 05-Feb-2026                     |        |     | Bond Future | 1            | 83               | 7,853.41                  |
| 2050 On 05-Feb-2026                     |        |     | Bond Future | 1            | 62               | 8,810.56                  |
| R035 On 05-Feb-2026                     |        |     | Bond Future | 1            | 73               | 7,806.36                  |
| R202 On 05-Feb-2026                     |        |     | Bond Future | 1            | 61               | 17,939.85                 |
| R209 On 05-Feb-2026                     |        |     | Bond Future | 2            | 14               | 1,212.12                  |
| Grand Total for Daily Turnover Summary: |        |     |             | 30           | 23,498           | 2,372,365.42              |