



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: 20/01/2026

TO DATE: 20/01/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 05-Feb-2026			Bond Future	5	4,320	624,310.63
2029 On 07-May-2026			Bond Future	5	4,320	628,262.55
2030 On 05-Feb-2026			Bond Future	5	830	84,701.03
2030 On 07-May-2026			Bond Future	5	830	86,109.11
2031 On 05-Feb-2026			Bond Future	2	1,051	118,449.41
2031 On 06-Aug-2026			Bond Future	2	1,051	120,084.00
2032 On 05-Feb-2026			Bond Future	10	4,098	428,519.27
2032 On 07-May-2026			Bond Future	13	4,264	435,866.75
2033 On 05-Feb-2026			Bond Future	5	3,460	490,415.66
2033 On 07-May-2026			Bond Future	5	3,460	493,075.35
2037 On 05-Feb-2026			Bond Future	10	16,832	1,652,243.66
2037 On 07-May-2026			Bond Future	10	17,282	1,725,736.80
2038 On 05-Feb-2026			Bond Future	6	3,060	475,253.01
2038 On 07-May-2026			Bond Future	5	2,380	375,932.95
2040 On 05-Feb-2026			Bond Future	34	3,765	372,652.09
2040 On 07-May-2026			Bond Future	9	1,864	187,486.78
2044 On 05-Feb-2026			Bond Future	28	5,217	494,305.63
2044 On 07-May-2026			Bond Future	5	1,298	125,004.57
2046 On 05-Feb-2026			Bond Future	2	8,102	1,114,915.41

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
2046 On 07-May-2026			Bond Future	2	8,102	1,115,715.48
2050 On 05-Feb-2026			Bond Future	2	3,500	483,796.36
2050 On 07-May-2026			Bond Future	2	3,500	492,186.87
R035 On 05-Feb-2026			Bond Future	13	5,406	577,211.82
R035 On 07-May-2026			Bond Future	10	5,388	561,031.43
R038 On 05-Feb-2026			Bond Future	3	9	1,064.13
R202 On 05-Feb-2026			Bond Future	2	253	74,005.88
R202 On 06-Aug-2026			Bond Future	2	253	75,254.35
R209 On 05-Feb-2026			Bond Future	3	18	1,555.85
R210 On 05-Feb-2026			Bond Future	3	330	85,096.63
R210 On 07-May-2026			Bond Future	3	330	85,348.87
R213 On 05-Feb-2026			Bond Future	5	1,980	198,641.34
R213 On 07-May-2026			Bond Future	7	2,278	224,361.74
R248 On 05-Feb-2026			Bond Future	9	10,717	1,055,351.53
R248 On 07-May-2026			Bond Future	8	10,937	1,047,173.87
<b>Grand Total for Daily Turnover Summary:</b>				<b>240</b>	<b>140,485</b>	<b>16,111,120.82</b>