Johannesburg Stock Exchange
One Exchange Sqaure, 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: 26/01/2026 **TO DATE: 26/01/2026**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 05-Feb-2026			Bond Future	45	65,500	6,741,909.76
2030 On 07-May-2026			Bond Future	3	32,250	3,326,723.76
2032 On 07-May-2026			Bond Future	2	412	42,596.98
2037 On 07-May-2026			Bond Future	2	324	33,224.51
2040 On 07-May-2026			Bond Future	2	116	12,039.45
2044 On 05-Feb-2026			Bond Future	24	25,600	2,499,015.17
2044 On 07-May-2026			Bond Future	24	25,152	2,497,811.16
R035 On 05-Feb-2026	8.45	Put	Bond Future	10	32,000	263,895.68
R248 On 07-May-2026			Bond Future	3	561	55,649.00
Grand Total for Daily Turnover Summary:				**115**	**181,915**	**15,472,865.48**