



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: 03/02/2026

TO DATE: 03/02/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 05-Feb-2026			Bond Future	1	1,136	165,544.74
2029 On 07-May-2026			Bond Future	1	1,127	165,470.24
2030 On 05-Feb-2026			Bond Future	2	180	18,547.20
2030 On 07-May-2026			Bond Future	3	580	60,843.47
2032 On 05-Feb-2026			Bond Future	20	11,696	1,240,684.46
2032 On 07-May-2026			Bond Future	24	13,396	1,390,403.45
2033 On 05-Feb-2026			Bond Future	1	105	15,056.39
2033 On 07-May-2026			Bond Future	1	104	15,012.27
2037 On 05-Feb-2026			Bond Future	7	1,946	196,874.00
2037 On 07-May-2026			Bond Future	8	2,746	282,820.13
2038 On 05-Feb-2026			Bond Future	6	3,250	513,874.56
2038 On 07-May-2026			Bond Future	6	3,196	514,170.47
2040 On 05-Feb-2026			Bond Future	17	6,892	711,705.62
2040 On 07-May-2026			Bond Future	18	7,742	813,543.19
2044 On 05-Feb-2026			Bond Future	7	1,014	100,173.28
2044 On 07-May-2026			Bond Future	8	2,014	203,021.18
2050 On 05-Feb-2026			Bond Future	3	697	100,104.28
2050 On 07-May-2026			Bond Future	3	688	100,562.60
R035 On 05-Feb-2026			Bond Future	24	18,077	1,980,614.26

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R035 On 07-May-2026			Bond Future	32	20,327	2,175,031.92
R053 On 05-Feb-2026			Bond Future	2	180	24,207.45
R053 On 07-May-2026			Bond Future	2	180	23,584.32
R202 On 05-Feb-2026			Bond Future	1	5	1,478.09
R202 On 07-May-2026			Bond Future	1	5	1,503.97
R209 On 05-Feb-2026			Bond Future	5	292	25,972.35
R209 On 07-May-2026			Bond Future	5	292	25,514.19
R210 On 05-Feb-2026			Bond Future	1	179	46,443.10
R210 On 07-May-2026			Bond Future	8	478	124,646.38
R213 On 05-Feb-2026			Bond Future	6	728	73,877.45
R213 On 07-May-2026			Bond Future	6	728	72,604.64
R214 On 05-Feb-2026			Bond Future	2	32	2,711.72
R214 On 07-May-2026			Bond Future	2	32	2,654.51
R248 On 05-Feb-2026			Bond Future	6	898	92,271.30
R248 On 07-May-2026			Bond Future	6	898	89,929.55
R4R2 On 07-May-2026			Bond Future	1	6	676.38
Grand Total for Daily Turnover Summary:				246	101,846	11,372,133.14