



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: 02/03/2026

TO DATE: 02/03/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-May-2026			Bond Future	9	1,000	104,413.00
2030 On 06-Aug-2026			Bond Future	1	310	31,725.62
2032 On 07-May-2026			Bond Future	7	3,172	327,615.50
2038 On 07-May-2026			Bond Future	2	6	996.00
2040 On 07-May-2026			Bond Future	4	194	20,378.75
2040 On 06-Aug-2026			Bond Future	1	272	27,949.55
2044 On 07-May-2026			Bond Future	2	1,059	107,610.73
IGOV On 07-May-2026			Index Future	1	2	9,016.00
R035 On 07-May-2026			Bond Future	6	910	96,754.17
R209 On 06-Aug-2026			Bond Future	1	61	5,422.62
R214 On 07-May-2026			Bond Future	4	100	8,290.10
R4R2 On 07-May-2026			Bond Future	1	4	450.56
Grand Total for Daily Turnover Summary:				39	7,090	740,622.57