



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: 20/03/2026

TO DATE: 20/03/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-May-2026			Bond Future	5	1,037	104,629.82
2032 On 07-May-2026			Bond Future	1	1,333	132,149.86
2037 On 07-May-2026			Bond Future	5	664	64,275.09
2040 On 07-May-2026			Bond Future	11	8,040	790,205.31
2044 On 07-May-2026			Bond Future	2	9	856.40
2050 On 07-May-2026			Bond Future	1	21	2,956.03
ALBI On 07-May-2026			Index Future	4	18	242,968.38
GOVI On 07-May-2026			GOVI	1	2	26,636.94
IGOV On 07-May-2026			Index Future	4	30	131,131.70
R035 On 07-May-2026			Bond Future	1	200	20,078.93
R053 On 07-May-2026			Bond Future	2	2	243.69
R209 On 07-May-2026			Bond Future	3	200	16,276.59
R214 On 07-May-2026			Bond Future	3	187	14,511.42
R248 On 07-May-2026			Bond Future	25	4,169	391,579.10
R4R2 On 07-May-2026			Bond Future	4	73	7,690.80
Grand Total for Daily Turnover Summary:				72	15,985	1,946,190.07