



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: 25/03/2026

TO DATE: 25/03/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 07-May-2026			Bond Future	2	80	11,714.81
2030 On 07-May-2026			Bond Future	21	900	91,174.16
2031 On 07-May-2026			Bond Future	2	160	18,267.60
2032 On 07-May-2026			Bond Future	5	1,140	113,035.09
2033 On 07-May-2026			Bond Future	2	60	8,456.60
2037 On 07-May-2026			Bond Future	7	730	70,820.97
2040 On 07-May-2026			Bond Future	3	110	10,808.00
ALBI On 07-May-2026			Index Future	2	4	53,979.94
R035 On 07-May-2026			Bond Future	17	1,202	121,252.62
R035 On 06-Aug-2026	7.70	Call	Bond Future	2	130	1,182.84
R035 On 06-Aug-2026	7.95	Call	Bond Future	2	130	1,186.87
R035 On 06-Aug-2026	8.34	Put	Bond Future	2	130	1,186.20
R213 On 07-May-2026			Bond Future	8	8,426	806,552.34
R214 On 07-May-2026			Bond Future	4	9,221	719,119.67
R248 On 07-May-2026			Bond Future	3	490	46,225.46
R4R2 On 07-May-2026			Bond Future	6	13,058	1,382,780.51
Grand Total for Daily Turnover Summary:				88	35,971	3,457,743.69