



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: 31/03/2026

TO DATE: 31/03/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 07-May-2026			Bond Future	2	108	15,775.78
2030 On 07-May-2026			Bond Future	6	3,832	387,111.30
2037 On 07-May-2026			Bond Future	18	12,448	1,192,673.87
2050 On 07-May-2026			Bond Future	2	140	19,242.89
ALBI On 07-May-2026			Index Future	1	1	13,337.33
R033 On 07-May-2026			Bond Future	1	114	12,179.51
R035 On 07-May-2026			Bond Future	5	782	78,032.79
R213 On 07-May-2026			Bond Future	4	109	10,367.37
Grand Total for Daily Turnover Summary:				39	17,534	1,728,720.85