



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: 05/05/2026

TO DATE: 05/05/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-May-2026			Bond Future	14	4,857	492,970.89
2030 On 07-May-2026	7.21	Call	Bond Future	13	2,000	16,469.30
2030 On 07-May-2026	7.71	Call	Bond Future	13	2,000	16,469.30
2030 On 07-May-2026	7.92	Put	Bond Future	13	2,000	16,469.30
2030 On 06-Aug-2026			Bond Future	2	1,200	119,070.01
2032 On 07-May-2026			Bond Future	12	5,457	544,227.10
2032 On 06-Aug-2026			Bond Future	10	10,562	1,070,821.42
2037 On 06-Aug-2026			Bond Future	2	7,300	700,790.29
2040 On 07-May-2026			Bond Future	2	560	55,922.50
2040 On 06-Aug-2026			Bond Future	3	794	77,170.44
2044 On 07-May-2026			Bond Future	9	2,930	283,128.04
2044 On 06-Aug-2026			Bond Future	9	2,930	275,419.38
2050 On 06-Aug-2026			Bond Future	1	330	48,513.67
ALBI On 07-May-2026			Index Future	2	40	548,331.20
ALBI On 06-Aug-2026			Index Future	3	44	614,191.16
GOVI On 06-Aug-2026			GOVI	12	71	971,674.05
R033 On 07-May-2026			Bond Future	2	24	2,585.70
R033 On 06-Aug-2026			Bond Future	2	24	2,634.24
R035 On 07-May-2026			Bond Future	10	1,671	170,426.83

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R035 On 07-May-2026	8.29	Call	Bond Future	13	2,000	17,646.44
R035 On 07-May-2026	8.79	Call	Bond Future	13	2,000	17,646.44
R035 On 07-May-2026	9.20	Put	Bond Future	13	2,000	17,646.44
R035 On 06-Aug-2026			Bond Future	2	1,000	103,666.48
R035 On 05-Nov-2026			Bond Future	2	12	1,221.37
R053 On 07-May-2026			Bond Future	9	1,016	126,097.96
R053 On 06-Aug-2026			Bond Future	9	1,016	128,420.47
R214 On 07-May-2026			Bond Future	9	1,796	141,203.44
R214 On 06-Aug-2026			Bond Future	9	1,796	143,804.23
Grand Total for Daily Turnover Summary:				213	57,430	6,724,638.09