



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: 08/05/2026

TO DATE: 08/05/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Aug-2026			Bond Future	1	200	20,001.76
2032 On 06-Aug-2026			Bond Future	1	110	11,274.92
2033 On 06-Aug-2026			Bond Future	1	717	105,812.87
2038 On 05-Nov-2026			Bond Future	2	182	29,936.05
2040 On 06-Aug-2026			Bond Future	1	3,849	378,106.59
R035 On 06-Aug-2026			Bond Future	31	32,710	3,443,999.54
R214 On 06-Aug-2026			Bond Future	2	963	78,192.30
R248 On 06-Aug-2026			Bond Future	2	142	14,020.19
R248 On 06-May-2027			Bond Future	2	520	50,405.30
R2R9 On 06-Aug-2026			Bond Future	4	2,190	238,162.22
R2R9 On 06-May-2027	8.94	Call	Bond Future	3	750	6,942.92
R2R9 On 06-May-2027	9.64	Put	Bond Future	3	750	6,942.92
Grand Total for Daily Turnover Summary:				53	43,083	4,383,797.57