



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: 28/07/2026

TO DATE: 28/07/2026

| Contract            | Strike | C/P | Product      | No of Trades | No. of Contracts | Nominal Value<br>(R000's) |
|---------------------|--------|-----|--------------|--------------|------------------|---------------------------|
| 2030 On 06-Aug-2026 |        |     | Bond Future  | 75           | 16,116           | 1,622,227.45              |
| 2030 On 05-Nov-2026 |        |     | Bond Future  | 53           | 17,282           | 1,770,372.00              |
| 2030 On 04-Feb-2027 |        |     | Bond Future  | 2            | 42               | 4,214.46                  |
| 2032 On 06-Aug-2026 |        |     | Bond Future  | 94           | 28,542           | 2,947,793.60              |
| 2032 On 05-Nov-2026 |        |     | Bond Future  | 88           | 28,065           | 2,834,738.52              |
| 2037 On 06-Aug-2026 |        |     | Bond Future  | 131          | 31,100           | 3,061,401.38              |
| 2037 On 05-Nov-2026 |        |     | Bond Future  | 92           | 29,094           | 2,915,543.83              |
| 2044 On 06-Aug-2026 |        |     | Bond Future  | 2            | 2,658            | 256,101.73                |
| 2044 On 05-Nov-2026 |        |     | Bond Future  | 2            | 2,658            | 260,841.37                |
| ALBI On 06-Aug-2026 |        |     | Index Future | 2            | 40               | 569,206.60                |
| ALBI On 05-Nov-2026 |        |     | Index Future | 3            | 44               | 637,549.58                |
| GOVI On 06-Aug-2026 |        |     | GOVI         | 13           | 589              | 8,223,232.28              |
| GOVI On 05-Nov-2026 |        |     | GOVI         | 14           | 617              | 8,772,824.05              |
| R035 On 06-Aug-2026 |        |     | Bond Future  | 2            | 120              | 12,735.14                 |
| R053 On 06-Aug-2026 |        |     | Bond Future  | 4            | 608              | 78,217.01                 |
| R053 On 05-Nov-2026 |        |     | Bond Future  | 4            | 608              | 76,119.39                 |
| R209 On 06-Aug-2026 |        |     | Bond Future  | 9            | 5,264            | 456,051.21                |
| R209 On 05-Nov-2026 |        |     | Bond Future  | 12           | 858              | 72,919.81                 |
| R213 On 06-Aug-2026 |        |     | Bond Future  | 2            | 40               | 3,965.79                  |

| Contract                                | Strike | C/P | Product     | No of Trades | No. of Contracts | Nominal Value<br>(R000"s) |
|-----------------------------------------|--------|-----|-------------|--------------|------------------|---------------------------|
| R213 On 05-Nov-2026                     |        |     | Bond Future | 4            | 10,280           | 1,001,228.62              |
| R214 On 06-Aug-2026                     |        |     | Bond Future | 4            | 2,490            | 203,473.44                |
| R248 On 06-Aug-2026                     |        |     | Bond Future | 9            | 3,050            | 303,546.06                |
| R248 On 05-Nov-2026                     |        |     | Bond Future | 15           | 7,614            | 739,414.48                |
| R2R9 On 05-Nov-2026                     |        |     | Bond Future | 1            | 8                | 854.24                    |
| R4R2 On 05-Nov-2026                     |        |     | Bond Future | 6            | 702              | 75,858.76                 |
| Grand Total for Daily Turnover Summary: |        |     |             | 643          | 188,489          | 36,900,430.79             |