



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: 31/07/2026

TO DATE: 31/07/2026

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 06-Aug-2026			Bond Future	4	4,230	644,169.53
2029 On 05-Nov-2026			Bond Future	5	4,320	662,750.46
2030 On 06-Aug-2026			Bond Future	9	992	89,750.73
2030 On 05-Nov-2026			Bond Future	12	2,015	196,395.82
2032 On 06-Aug-2026			Bond Future	5	584	47,204.78
2032 On 05-Nov-2026			Bond Future	12	4,580	448,774.97
2033 On 06-Aug-2026			Bond Future	5	3,460	511,578.44
2033 On 05-Nov-2026			Bond Future	6	3,528	524,974.86
2037 On 06-Aug-2026			Bond Future	2	280	14,899.42
2037 On 05-Nov-2026			Bond Future	2	280	15,402.92
2038 On 06-Aug-2026			Bond Future	6	2,720	439,715.96
2038 On 05-Nov-2026			Bond Future	7	2,741	451,136.52
2040 On 06-Aug-2026			Bond Future	4	400	39,567.01
2040 On 05-Nov-2026			Bond Future	5	453	45,613.26
2044 On 06-Aug-2026			Bond Future	3	1,200	114,847.34
2044 On 05-Nov-2026			Bond Future	3	1,200	116,959.72
R033 On 06-Aug-2026			Bond Future	2	14	869.26
R033 On 05-Nov-2026			Bond Future	2	14	833.64
R035 On 06-Aug-2026			Bond Future	5	696	55,136.22

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R035 On 05-Nov-2026			Bond Future	6	713	55,204.42
R209 On 06-Aug-2026			Bond Future	2	164	7,842.29
R209 On 05-Nov-2026			Bond Future	3	176	8,618.45
R210 On 06-Aug-2026			Bond Future	3	330	89,227.84
R210 On 05-Nov-2026			Bond Future	3	330	89,587.64
R213 On 06-Aug-2026			Bond Future	4	228	12,692.75
R213 On 05-Nov-2026			Bond Future	5	324	21,718.40
R248 On 05-Nov-2026			Bond Future	11	11,200	1,080,912.68
Grand Total for Daily Turnover Summary:				136	47,172	5,786,385.33