



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: 27/01/2025

TO DATE: 27/01/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2032 On 06-Feb-2025			Bond Future	57	44,378	4,228,862.08
2032 On 08-May-2025			Bond Future	54	43,038	4,004,627.78
2037 On 06-Feb-2025			Bond Future	7	6,346	534,985.90
2037 On 08-May-2025			Bond Future	6	3,227	277,956.55
2040 On 06-Feb-2025			Bond Future	31	15,091	1,276,077.92
2040 On 08-May-2025			Bond Future	36	12,032	1,040,095.33
2040 On 07-Aug-2025			Bond Future	10	8,076	674,357.44
2044 On 06-Feb-2025			Bond Future	19	34,662	2,785,001.79
2044 On 08-May-2025			Bond Future	18	44,484	3,646,086.24
GOVI On 06-Feb-2025			GOVI	1	7	76,573.42
IGOV On 06-Feb-2025			Index Future	2	28	104,745.76
IGOV On 08-May-2025			Index Future	2	28	106,865.92
R033 On 06-Feb-2025			Bond Future	36	24,024	2,489,422.38
R033 On 08-May-2025			Bond Future	36	24,728	2,488,848.22
R035 On 06-Feb-2025			Bond Future	44	7,698	727,191.27
R035 On 08-May-2025			Bond Future	57	4,894	450,136.78
R035 On 06-Nov-2025	9.91	Call	Bond Future	15	3,868	41,398.00
R035 On 06-Nov-2025	10.41	Call	Bond Future	15	3,868	41,398.04
R035 On 06-Nov-2025	11.43	Put	Bond Future	15	3,868	41,398.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R038 On 06-Feb-2025			Bond Future	7	3,984	412,900.96
R038 On 08-May-2025			Bond Future	7	3,984	399,451.40
R053 On 08-May-2025			Bond Future	1	18	1,864.40
R186 On 06-Feb-2025			Bond Future	47	39,852	4,194,988.10
R186 On 08-May-2025			Bond Future	48	39,129	4,201,246.23
R209 On 06-Feb-2025			Bond Future	3	2,307	169,743.40
R213 On 06-Feb-2025			Bond Future	3	936	85,864.76
R214 On 06-Feb-2025			Bond Future	11	6,330	434,416.22
R214 On 08-May-2025			Bond Future	8	6,000	400,483.12
R248 On 06-Feb-2025			Bond Future	5	2,724	226,678.14
R248 On 08-May-2025			Bond Future	3	1,316	106,209.97
Grand Total for Daily Turnover Summary:				604	390,925	35,669,875.53