



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: 28/01/2025

TO DATE: 28/01/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Feb-2025			Bond Future	9	13,608	1,308,919.91
2030 On 08-May-2025			Bond Future	9	13,608	1,334,462.29
2032 On 06-Feb-2025			Bond Future	8	8,253	788,760.42
2032 On 08-May-2025			Bond Future	16	8,951	834,969.47
2037 On 06-Feb-2025			Bond Future	10	20,866	1,771,542.09
2037 On 08-May-2025			Bond Future	13	31,158	2,700,330.74
2040 On 08-May-2025			Bond Future	8	214	18,425.42
2044 On 08-May-2025			Bond Future	7	384	31,603.34
2050 On 06-Feb-2025			Bond Future	2	1,836	220,273.13
2050 On 08-May-2025			Bond Future	2	1,836	224,702.59
ALBI On 06-Feb-2025			Index Future	4	45	500,309.55
ALBI On 08-May-2025			Index Future	4	45	510,540.80
GOVI On 06-Feb-2025			GOVI	13	689	7,521,786.87
GOVI On 08-May-2025			GOVI	11	681	7,584,740.39
IGOV On 06-Feb-2025			Index Future	3	15	56,036.70
IGOV On 08-May-2025			Index Future	3	15	57,190.05
R035 On 06-Feb-2025			Bond Future	11	8,944	848,511.90
R035 On 08-May-2025			Bond Future	11	8,944	825,035.74
R186 On 06-Feb-2025			Bond Future	2	6,400	673,771.78

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R186 On 08-May-2025			Bond Future	4	6,526	700,333.03
R248 On 06-Feb-2025			Bond Future	10	15,458	1,296,262.73
R248 On 08-May-2025			Bond Future	16	15,830	1,283,458.56
Grand Total for Daily Turnover Summary:				176	164,306	31,091,967.51