



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: 26/02/2025

TO DATE: 26/02/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 08-May-2025			Bond Future	1	18	1,764.67
2032 On 08-May-2025			Bond Future	1	45	4,189.98
2033 On 08-May-2025			Bond Future	2	48	6,208.27
2037 On 07-Aug-2025			Bond Future	2	1,000	83,502.12
2038 On 08-May-2025			Bond Future	2	44	6,230.58
2040 On 08-May-2025			Bond Future	1	18	1,552.63
2044 On 08-May-2025	10.85	Call	Bond Future	4	188	2,145.08
2044 On 08-May-2025	11.35	Call	Bond Future	4	188	2,145.08
2044 On 08-May-2025	11.76	Put	Bond Future	4	188	2,145.08
2046 On 08-May-2025			Bond Future	2	52	6,307.50
2050 On 08-May-2025			Bond Future	2	52	6,389.45
GOVI On 08-May-2025			GOVI	1	1	11,247.26
IGOV On 08-May-2025			Index Future	1	3	11,156.79
R035 On 08-May-2025			Bond Future	6	122	11,173.21
R202 On 08-May-2025			Bond Future	2	24	6,550.82
<b>Grand Total for Daily Turnover Summary:</b>				<b>35</b>	<b>1,991</b>	<b>162,708.52</b>