



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: 20/03/2025

TO DATE: 20/03/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 08-May-2025			Bond Future	8	2,836	388,322.19
2030 On 08-May-2025			Bond Future	2	61	5,981.65
2032 On 08-May-2025			Bond Future	10	822	76,428.77
2037 On 08-May-2025			Bond Future	11	618	52,764.92
2037 On 07-Aug-2025			Bond Future	2	20	1,655.05
2040 On 08-May-2025			Bond Future	4	786	66,670.64
2040 On 07-Aug-2025			Bond Future	35	7,908	648,188.87
2044 On 08-May-2025			Bond Future	18	1,420	114,187.53
GOVI On 08-May-2025			GOVI	1	1	11,030.64
R186 On 08-May-2025			Bond Future	2	92	9,881.60
R209 On 08-May-2025			Bond Future	7	4,659	333,576.81
R210 On 08-May-2025			Bond Future	16	4,912	1,219,277.12
R213 On 08-May-2025			Bond Future	8	1,086	98,164.56
R248 On 08-May-2025			Bond Future	6	480	37,917.36
Grand Total for Daily Turnover Summary:				130	25,701	3,064,047.71