



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: 24/03/2025

TO DATE: 24/03/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 08-May-2025			Bond Future	1	105	10,286.49
2032 On 08-May-2025			Bond Future	2	98	9,104.57
2037 On 08-May-2025			Bond Future	11	1,920	164,064.62
2040 On 08-May-2025			Bond Future	6	700	59,414.92
2044 On 08-May-2025			Bond Future	5	750	60,256.83
GOVI On 08-May-2025			GOVI	2	2	21,996.40
R035 On 08-May-2025			Bond Future	11	1,256	114,318.51
R209 On 08-May-2025			Bond Future	3	92	6,561.68
R213 On 08-May-2025			Bond Future	1	119	10,739.05
R214 On 08-May-2025			Bond Future	1	43	2,811.79
R248 On 08-May-2025			Bond Future	11	414	32,658.99
Grand Total for Daily Turnover Summary:				54	5,499	492,213.87