



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: 03/04/2025

TO DATE: 03/04/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 08-May-2025			Bond Future	3	1,000	97,397.34
2032 On 08-May-2025			Bond Future	1	400	36,878.09
2037 On 08-May-2025			Bond Future	1	1,000	83,464.73
2040 On 08-May-2025			Bond Future	4	239	19,783.34
2040 On 07-Aug-2025	11.00	Call	Bond Future	8	500	5,970.62
2040 On 07-Aug-2025	11.70	Call	Bond Future	8	500	5,970.62
2040 On 07-Aug-2025	12.40	Put	Bond Future	8	500	5,970.62
IGOV On 08-May-2025			Index Future	2	2	7,593.92
R035 On 08-May-2025			Bond Future	14	4,012	360,659.38
R035 On 06-Nov-2025	10.44	Call	Bond Future	14	3,929	44,480.21
R035 On 06-Nov-2025	10.94	Call	Bond Future	14	3,929	44,480.21
R035 On 06-Nov-2025	11.99	Put	Bond Future	14	3,929	44,480.21
R035 On 05-Feb-2026	10.44	Call	Bond Future	17	3,942	45,202.01
R035 On 05-Feb-2026	10.94	Call	Bond Future	17	3,942	45,197.42
R035 On 05-Feb-2026	12.44	Put	Bond Future	17	3,942	45,199.02
R186 On 08-May-2025			Bond Future	5	264	28,285.43
R248 On 08-May-2025			Bond Future	23	32,742	2,507,946.03
Grand Total for Daily Turnover Summary:				170	64,772	3,428,959.19