



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: 04/04/2025

TO DATE: 04/04/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 08-May-2025			Bond Future	4	36,770	3,570,442.51
2030 On 07-Aug-2025			Bond Future	3	38,040	3,613,057.95
2032 On 08-May-2025			Bond Future	1	28,570	2,612,981.34
2032 On 07-Aug-2025			Bond Future	2	29,470	2,747,732.29
2037 On 08-May-2025			Bond Future	10	32,056	2,656,040.34
2037 On 07-Aug-2025			Bond Future	17	25,960	2,091,480.91
2040 On 08-May-2025			Bond Future	16	28,528	2,346,832.85
2040 On 07-Aug-2025			Bond Future	3	13,598	1,083,645.77
2040 On 05-Feb-2026	11.82	Call	Bond Future	13	1,425	17,751.44
2040 On 05-Feb-2026	13.23	Put	Bond Future	13	1,425	17,751.44
2044 On 08-May-2025			Bond Future	6	9,896	768,219.86
2044 On 07-Aug-2025			Bond Future	2	5,942	446,352.46
R035 On 08-May-2025			Bond Future	16	35,309	3,146,444.95
R035 On 07-Aug-2025			Bond Future	2	25,320	2,300,088.75
R053 On 08-May-2025			Bond Future	1	20,000	1,976,642.20
R053 On 07-Aug-2025			Bond Future	1	20,000	2,015,177.80
R186 On 08-May-2025			Bond Future	6	26,838	2,879,469.86
R186 On 07-Aug-2025			Bond Future	1	19,834	2,064,316.57
R209 On 08-May-2025			Bond Future	5	2,596	180,855.30

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R214 On 08-May-2025			Bond Future	7	264	16,667.33
R248 On 08-May-2025			Bond Future	29	188,471	14,442,571.31
R248 On 07-Aug-2025			Bond Future	2	174,299	13,616,924.62
Grand Total for Daily Turnover Summary:				160	764,611	64,611,447.83