



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: 17/04/2025

TO DATE: 17/04/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 08-May-2025			Bond Future	13	8,424	1,149,442.75
2029 On 07-Aug-2025			Bond Future	13	8,262	1,149,207.10
2030 On 07-Aug-2025			Bond Future	2	268	25,637.35
2032 On 08-May-2025			Bond Future	3	297	27,319.13
2032 On 07-Aug-2025			Bond Future	1	896	83,707.88
2033 On 08-May-2025			Bond Future	1	110	14,055.91
2033 On 07-Aug-2025			Bond Future	1	107	13,937.80
2037 On 08-May-2025			Bond Future	29	70,000	5,855,745.70
2037 On 07-Aug-2025			Bond Future	29	70,660	5,724,107.95
2038 On 08-May-2025			Bond Future	4	2,304	320,378.71
2038 On 07-Aug-2025			Bond Future	4	2,284	318,891.17
2044 On 08-May-2025			Bond Future	1	1,019	79,956.99
2050 On 08-May-2025			Bond Future	4	1,210	145,324.97
2050 On 07-Aug-2025			Bond Future	4	1,194	143,349.42
R035 On 08-May-2025			Bond Future	38	22,948	2,059,876.47
R035 On 07-Aug-2025			Bond Future	40	21,784	1,993,367.42
R186 On 08-May-2025			Bond Future	59	104,710	11,259,067.35
R186 On 07-Aug-2025			Bond Future	58	104,648	10,914,367.81
R202 On 08-May-2025			Bond Future	3	134	36,133.35

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R202 On 07-Aug-2025			Bond Future	3	134	36,130.46
R209 On 07-Aug-2025			Bond Future	1	426	30,299.59
R210 On 08-May-2025			Bond Future	3	1,976	487,568.55
R210 On 07-Aug-2025			Bond Future	3	1,934	486,462.37
R248 On 07-Aug-2025			Bond Future	1	20,000	1,570,861.60
Grand Total for Daily Turnover Summary:				318	445,729	43,925,197.81