



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: 22/04/2025

TO DATE: 22/04/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 08-May-2025			Bond Future	48	39,680	3,886,042.88
2030 On 07-Aug-2025			Bond Future	55	45,774	4,387,810.71
2032 On 07-Aug-2025			Bond Future	2	1,100	103,138.81
2040 On 08-May-2025			Bond Future	2	5,000	457,505.35
2040 On 07-Aug-2025			Bond Future	5	5,027	452,394.13
2044 On 08-May-2025			Bond Future	2	1,500	133,864.57
2044 On 07-Aug-2025			Bond Future	4	2,534	209,801.81
ALBI On 08-May-2025			Index Future	1	15	165,204.90
ALBI On 07-Aug-2025			Index Future	1	15	168,290.70
GOVI On 08-May-2025			GOVI	3	329	3,576,992.42
GOVI On 07-Aug-2025			GOVI	1	327	3,624,036.36
R035 On 08-May-2025			Bond Future	3	1,319	124,878.12
R035 On 07-Aug-2025			Bond Future	2	1,300	124,302.75
R186 On 08-May-2025			Bond Future	53	93,350	10,014,436.30
R186 On 07-Aug-2025			Bond Future	62	95,326	9,929,442.52
R248 On 08-May-2025			Bond Future	2	2,380	210,493.75
R248 On 07-Aug-2025			Bond Future	2	2,380	212,261.75
Grand Total for Daily Turnover Summary:				248	297,356	37,780,897.82