



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: 23/04/2025

TO DATE: 23/04/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 08-May-2025			Bond Future	15	4,756	646,802.79
2029 On 07-Aug-2025			Bond Future	15	4,756	658,914.97
2030 On 08-May-2025			Bond Future	24	9,606	945,548.40
2030 On 07-Aug-2025			Bond Future	19	8,150	787,748.72
2032 On 08-May-2025			Bond Future	71	91,655	8,447,458.00
2032 On 07-Aug-2025			Bond Future	69	81,699	7,673,874.50
2033 On 08-May-2025			Bond Future	11	4,236	538,776.54
2033 On 07-Aug-2025			Bond Future	11	4,236	548,894.65
2037 On 08-May-2025			Bond Future	13	6,816	572,296.60
2037 On 07-Aug-2025			Bond Future	15	6,898	561,019.69
2038 On 08-May-2025			Bond Future	9	2,850	396,081.32
2038 On 07-Aug-2025			Bond Future	9	2,850	397,738.99
2038 On 05-Feb-2026			Bond Future	2	470	65,349.44
2040 On 08-May-2025			Bond Future	20	15,964	1,371,150.71
2040 On 07-Aug-2025			Bond Future	17	8,334	719,188.63
2044 On 08-May-2025			Bond Future	19	5,684	464,061.83
2044 On 07-Aug-2025			Bond Future	18	3,790	306,420.70
2046 On 08-May-2025			Bond Future	9	9,246	1,088,900.31
2046 On 07-Aug-2025			Bond Future	7	8,906	1,069,332.91

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2050 On 08-May-2025			Bond Future	5	3,946	464,633.21
2050 On 07-Aug-2025			Bond Future	5	3,946	468,249.76
GOVI On 08-May-2025			GOVI	6	112	1,221,077.10
GOVI On 07-Aug-2025			GOVI	4	106	1,178,156.08
IGOV On 08-May-2025			Index Future	4	762	2,850,261.00
IGOV On 07-Aug-2025			Index Future	4	762	2,905,582.20
R033 On 08-May-2025			Bond Future	15	13,938	1,397,854.01
R033 On 07-Aug-2025			Bond Future	15	13,562	1,386,426.31
R035 On 08-May-2025			Bond Future	32	18,243	1,648,637.20
R035 On 07-Aug-2025			Bond Future	31	12,613	1,162,557.22
R038 On 08-May-2025			Bond Future	9	366	35,775.86
R038 On 07-Aug-2025			Bond Future	9	366	36,479.05
R186 On 08-May-2025			Bond Future	56	31,166	3,328,755.44
R186 On 07-Aug-2025			Bond Future	55	30,140	3,130,906.09
R202 On 08-May-2025			Bond Future	4	640	171,618.16
R202 On 07-Aug-2025			Bond Future	4	640	171,583.92
R202 On 05-Feb-2026			Bond Future	2	640	171,618.16
R202 On 07-May-2026			Bond Future	2	640	171,583.92
R209 On 08-May-2025			Bond Future	14	990	69,627.64
R209 On 07-Aug-2025			Bond Future	14	990	70,972.52
R210 On 08-May-2025			Bond Future	3	330	81,452.75
R210 On 07-Aug-2025			Bond Future	3	330	82,971.32
R213 On 08-May-2025			Bond Future	9	1,380	124,510.20
R213 On 07-Aug-2025			Bond Future	9	1,380	126,909.72
R214 On 08-May-2025			Bond Future	12	10,314	665,030.22
R214 On 07-Aug-2025			Bond Future	12	10,314	677,855.26
R248 On 08-May-2025			Bond Future	23	10,435	834,772.77
R248 On 07-Aug-2025			Bond Future	25	10,519	855,254.75
Grand Total for Daily Turnover Summary:				759	460,472	52,750,671.51