



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: 16/07/2025

TO DATE: 16/07/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Aug-2025			Bond Future	28	12,591	1,243,319.91
2030 On 06-Nov-2025			Bond Future	11	3,345	336,579.82
2032 On 07-Aug-2025			Bond Future	32	26,181	2,589,025.63
2032 On 06-Nov-2025			Bond Future	16	13,269	1,281,510.47
2037 On 07-Aug-2025			Bond Future	9	20,068	1,752,557.74
2040 On 07-Aug-2025			Bond Future	13	8,784	760,425.93
2040 On 06-Nov-2025			Bond Future	13	8,784	774,840.24
2050 On 07-Aug-2025			Bond Future	1	2	236.34
ALBI On 07-Aug-2025			Index Future	2	30	355,772.10
ALBI On 06-Nov-2025			Index Future	2	30	362,010.90
R035 On 07-Aug-2025			Bond Future	21	22,847	2,237,797.12
R035 On 06-Nov-2025			Bond Future	16	22,491	2,142,928.61
R186 On 07-Aug-2025			Bond Future	2	280	29,377.46
R213 On 07-Aug-2025			Bond Future	6	1,488	142,046.89
Grand Total for Daily Turnover Summary:				172	140,190	14,008,429.16