



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: 17/07/2025

TO DATE: 17/07/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 07-Aug-2025			Bond Future	4	2,686	373,334.07
2029 On 06-Nov-2025			Bond Future	4	2,662	373,092.80
2030 On 06-Nov-2025			Bond Future	7	9,950	1,000,543.94
2033 On 07-Aug-2025			Bond Future	2	214	27,867.64
2033 On 06-Nov-2025			Bond Future	2	214	28,059.78
2037 On 07-Aug-2025			Bond Future	3	10,200	888,038.21
2038 On 07-Aug-2025			Bond Future	4	2,284	317,785.57
2038 On 06-Nov-2025			Bond Future	4	2,242	317,777.09
2044 On 07-Aug-2025			Bond Future	2	50,000	4,056,508.50
2044 On 06-Nov-2025			Bond Future	2	50,000	4,131,901.00
2050 On 07-Aug-2025			Bond Future	4	1,198	142,048.96
2050 On 06-Nov-2025			Bond Future	4	1,178	142,290.42
GOVI On 07-Aug-2025			GOVI	3	9	104,563.38
R035 On 07-Aug-2025			Bond Future	4	160	15,634.23
R186 On 07-Aug-2025			Bond Future	35	19,140	2,007,393.44
R202 On 07-Aug-2025			Bond Future	3	134	36,069.04
R202 On 06-Nov-2025			Bond Future	3	132	36,195.32
R209 On 07-Aug-2025			Bond Future	2	864	66,562.36
R210 On 07-Aug-2025			Bond Future	2	366	91,583.06

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R210 On 06-Nov-2025			Bond Future	2	364	91,540.04
R248 On 07-Aug-2025			Bond Future	4	100,000	9,189,703.75
R248 On 06-Nov-2025			Bond Future	4	100,000	9,045,625.75
Grand Total for Daily Turnover Summary:				104	353,997	32,484,118.35