



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: 23/07/2025

TO DATE: 23/07/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Aug-2025			Bond Future	9	2,400	237,981.46
2030 On 06-Nov-2025			Bond Future	7	687	69,353.98
2037 On 07-Aug-2025			Bond Future	2	300	26,364.58
2037 On 06-Nov-2025			Bond Future	11	20,254	1,813,366.30
2040 On 07-Aug-2025			Bond Future	17	1,958	170,437.18
2040 On 06-Nov-2025			Bond Future	12	19,168	1,695,739.83
ALBI On 07-Aug-2025			Index Future	1	1	11,910.57
GOVI On 07-Aug-2025			GOVI	3	27	317,457.45
R035 On 06-Nov-2025			Bond Future	5	350	33,417.08
R053 On 06-Nov-2025			Bond Future	1	10	1,053.95
R210 On 06-Nov-2025			Bond Future	16	1,775	447,783.90
R213 On 06-Nov-2025			Bond Future	11	2,924	275,301.76
Grand Total for Daily Turnover Summary:				95	49,854	5,100,168.05