



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: 28/07/2025

TO DATE: 28/07/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Aug-2025			Bond Future	1	28	2,768.43
2030 On 06-Nov-2025			Bond Future	48	42,712	4,301,270.40
2030 On 06-Aug-2026			Bond Future	1	250	24,814.27
2032 On 06-Nov-2025			Bond Future	1	124	12,046.46
2037 On 06-Aug-2026			Bond Future	1	3,500	309,670.66
ALBI On 07-Aug-2025			Index Future	1	13	155,191.66
ALBI On 06-Nov-2025			Index Future	1	13	158,094.17
R038 On 06-Nov-2025			Bond Future	1	1,000	103,264.47
R186 On 06-Nov-2025			Bond Future	44	78,202	8,359,478.65
R213 On 06-Nov-2025			Bond Future	10	3,320	311,667.46
Grand Total for Daily Turnover Summary:				109	129,162	13,738,266.62