



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: 31/07/2025

TO DATE: 31/07/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Aug-2025			Bond Future	43	42,512	4,222,485.69
2030 On 06-Nov-2025			Bond Future	57	49,186	4,972,928.05
2030 On 05-Feb-2026			Bond Future	19	9,532	940,258.45
2032 On 06-Nov-2025			Bond Future	7	1,120	108,387.54
2037 On 06-Nov-2025			Bond Future	2	9,532	856,278.00
2040 On 07-Aug-2025			Bond Future	3	6	522.88
2040 On 06-Nov-2025			Bond Future	27	73,108	6,506,243.52
2040 On 05-Feb-2026			Bond Future	26	73,068	6,298,327.89
GOVI On 07-Aug-2025			GOVI	3	24	283,354.96
R038 On 07-Aug-2025			Bond Future	9	5,266	566,376.15
R038 On 06-Nov-2025			Bond Future	9	5,278	549,186.83
R186 On 07-Aug-2025			Bond Future	8	32,126	3,374,388.14
Grand Total for Daily Turnover Summary:				213	300,758	28,678,738.11