



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: 22/09/2025

TO DATE: 22/09/2025

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Nov-2025			Bond Future	5	1,878	192,633.00
2030 On 05-Feb-2026			Bond Future	2	68	6,829.16
2032 On 06-Nov-2025			Bond Future	7	640	63,697.45
2037 On 06-Nov-2025			Bond Future	12	7,592	714,826.74
2037 On 05-Feb-2026	10.65	Call	Bond Future	8	3,860	38,034.09
2037 On 05-Feb-2026	11.36	Put	Bond Future	8	3,860	38,034.09
2037 On 05-Feb-2026	11.86	Put	Bond Future	8	3,860	38,034.09
2037 On 06-Aug-2026	10.02	Call	Bond Future	8	5,082	51,099.51
2037 On 06-Aug-2026	10.70	Put	Bond Future	8	5,082	51,099.51
2037 On 06-Aug-2026	11.30	Put	Bond Future	8	5,082	51,099.51
2037 On 05-Nov-2026	9.46	Call	Bond Future	10	8,999	91,943.50
2037 On 05-Nov-2026	10.23	Put	Bond Future	10	8,999	91,943.50
2037 On 05-Nov-2026	10.83	Put	Bond Future	10	8,999	91,943.50
2040 On 06-Nov-2025			Bond Future	12	598	56,147.39
2040 On 07-May-2026	10.70	Call	Bond Future	8	2,840	29,559.74
2040 On 07-May-2026	11.12	Call	Bond Future	7	1,640	17,076.70
2040 On 07-May-2026	11.72	Put	Bond Future	8	2,840	29,559.74
2040 On 07-May-2026	12.03	Put	Bond Future	7	1,640	17,076.70
2040 On 07-May-2026	12.22	Put	Bond Future	8	2,840	29,559.74

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2040 On 07-May-2026	12.53	Put	Bond Future	7	1,640	17,076.70
2040 On 05-Nov-2026	9.91	Call	Bond Future	10	4,540	48,500.18
2040 On 05-Nov-2026	10.67	Put	Bond Future	10	4,540	48,500.18
2040 On 05-Nov-2026	11.27	Put	Bond Future	10	4,540	48,500.18
R033 On 06-Nov-2025			Bond Future	1	2	216.47
R035 On 06-Nov-2025			Bond Future	7	1,000	100,071.67
R053 On 06-Nov-2025			Bond Future	8	630	71,214.39
R213 On 06-Nov-2025			Bond Future	8	1,380	132,960.46
Grand Total for Daily Turnover Summary:				215	94,671	2,167,237.89