



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: 29/07/2024

TO DATE: 29/07/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 01-Aug-2024			Bond Future	8	700	91,618.52
2029 On 07-Nov-2024			Bond Future	8	700	92,766.61
2030 On 01-Aug-2024			Bond Future	6	938	88,231.48
2030 On 07-Nov-2024			Bond Future	17	2,342	225,386.95
2032 On 01-Aug-2024			Bond Future	15	8,880	823,300.73
2032 On 01-Aug-2024	11.50	Call	Bond Future	1	120	1,228.05
2032 On 07-Nov-2024			Bond Future	22	9,194	833,858.69
2037 On 01-Aug-2024			Bond Future	4	308	25,154.00
2037 On 07-Nov-2024			Bond Future	20	9,336	779,140.06
2038 On 01-Aug-2024			Bond Future	2	146	19,607.79
2038 On 07-Nov-2024			Bond Future	2	146	20,044.16
2040 On 01-Aug-2024			Bond Future	4	160	13,150.47
2040 On 07-Nov-2024			Bond Future	13	4,812	402,586.90
2044 On 01-Aug-2024			Bond Future	3	92	7,235.84
2044 On 07-Nov-2024			Bond Future	7	239	19,176.23
ALBI On 01-Aug-2024			Index Future	2	82	847,100.59
ALBI On 07-Nov-2024			Index Future	4	88	930,255.04
R035 On 01-Aug-2024			Bond Future	15	14,812	1,351,881.40
R035 On 07-Nov-2024			Bond Future	22	15,346	1,363,795.59

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
R186 On 01-Aug-2024			Bond Future	2	78	8,258.00
R186 On 07-Nov-2024			Bond Future	11	3,126	338,588.22
R209 On 01-Aug-2024			Bond Future	2	64	4,564.27
R209 On 07-Nov-2024			Bond Future	7	136	9,484.22
R213 On 01-Aug-2024			Bond Future	3	106	9,468.74
R213 On 07-Nov-2024			Bond Future	6	297	26,061.41
R214 On 01-Aug-2024			Bond Future	2	32	2,139.37
R214 On 07-Nov-2024			Bond Future	3	55	3,570.97
R248 On 01-Aug-2024			Bond Future	4	176	14,409.21
R248 On 07-Nov-2024			Bond Future	11	688	54,586.67
<b>Grand Total for Daily Turnover Summary:</b>				<b>226</b>	<b>73,199</b>	<b>8,406,650.20</b>