Johannesburg Stock Exchange
One Exchange Sqaure, 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: 19/09/2024 **TO DATE: 19/09/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2029 On 07-Nov-2024			Bond Future	21	2,201	295,054.34
2029 On 07-Aug-2025			Bond Future	2	56	7,506.96
2030 On 07-Nov-2024			Bond Future	1	68	6,708.33
2032 On 07-Nov-2024			Bond Future	5	1,214	114,586.08
2037 On 07-Nov-2024			Bond Future	1	45	3,981.21
2040 On 07-Nov-2024			Bond Future	4	2,206	197,569.06
2044 On 07-Nov-2024			Bond Future	21	5,554	485,213.93
R035 On 07-Nov-2024			Bond Future	19	416	38,980.55
R035 On 06-Feb-2025			Bond Future	2	4	382.77
R186 On 07-Nov-2024			Bond Future	4	431	47,001.58
R202 On 07-Nov-2024			Bond Future	23	1,278	348,541.59
R213 On 07-Nov-2024			Bond Future	2	448	40,740.63
R214 On 07-Nov-2024			Bond Future	5	434	30,309.37
R248 On 07-Nov-2024			Bond Future	1	38	3,226.74
R248 On 06-Feb-2025			Bond Future	2	4	347.17
Grand Total for Daily Turnover Summary:				**113**	**14,397**	**1,620,150.31**