



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: 20/09/2024**

**TO DATE: 20/09/2024**

<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>
2029 On 07-Nov-2024			Bond Future	42	4,638	622,167.15
2030 On 07-Nov-2024			Bond Future	11	4,622	455,720.70
2037 On 07-Nov-2024			Bond Future	4	4,636	409,647.87
2040 On 07-Nov-2024			Bond Future	3	816	72,997.48
2044 On 07-Nov-2024			Bond Future	27	5,864	502,448.25
R186 On 07-Nov-2024			Bond Future	1	368	40,107.99
R202 On 07-Nov-2024			Bond Future	42	2,325	634,084.05
R210 On 07-Nov-2024			Bond Future	4	176	42,677.57
R213 On 07-Nov-2024			Bond Future	3	70	6,355.15
R214 On 07-Nov-2024			Bond Future	6	348	24,284.17
R248 On 07-Nov-2024			Bond Future	1	2,500	212,155.20
<b>Grand Total for Daily Turnover Summary:</b>				<b>144</b>	<b>26,363</b>	<b>3,022,645.57</b>