



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: 10/10/2024

TO DATE: 10/10/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	4	2,532	247,011.09
2032 On 07-Nov-2024			Bond Future	6	163	15,155.59
2037 On 07-Nov-2024			Bond Future	4	8,078	702,168.97
2040 On 07-Nov-2024			Bond Future	13	5,938	519,355.62
2044 On 07-Nov-2024			Bond Future	5	665	55,516.07
2046 On 07-Nov-2024			Bond Future	2	13,816	1,656,720.36
2046 On 06-Feb-2025			Bond Future	1	6,908	845,285.75
2050 On 07-Nov-2024			Bond Future	1	6,618	804,958.19
2050 On 06-Feb-2025			Bond Future	1	6,618	805,867.97
IGOV On 07-Nov-2024			Index Future	3	151	559,361.38
R035 On 07-Nov-2024			Bond Future	8	1,056	97,259.66
R186 On 07-Nov-2024			Bond Future	3	1,652	179,289.02
R209 On 07-Nov-2024			Bond Future	4	2,494	180,773.52
R213 On 07-Nov-2024			Bond Future	10	5,250	470,883.11
R214 On 07-Nov-2024			Bond Future	9	826	56,492.44
R248 On 07-Nov-2024			Bond Future	11	4,323	356,988.80
<b>Grand Total for Daily Turnover Summary:</b>				<b>85</b>	<b>67,088</b>	<b>7,553,087.52</b>