



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: 22/10/2024

TO DATE: 22/10/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 07-Nov-2024			Bond Future	4	102	13,607.11
2029 On 06-Feb-2025			Bond Future	4	102	13,884.73
2030 On 07-Nov-2024			Bond Future	9	10,060	972,191.88
2030 On 06-Feb-2025			Bond Future	8	10,351	978,682.12
2032 On 07-Nov-2024			Bond Future	8	13,970	1,281,028.67
2032 On 07-Nov-2024	9.75	Call	Bond Future	1	50	500.55
2032 On 07-Nov-2024	9.90	Call	Bond Future	1	100	1,001.09
2032 On 06-Feb-2025			Bond Future	14	14,530	1,359,779.77
2033 On 07-Nov-2024			Bond Future	2	360	45,490.98
2033 On 06-Feb-2025			Bond Future	2	360	46,419.12
2037 On 06-Feb-2025			Bond Future	15	1,995	165,371.06
2040 On 07-Nov-2024			Bond Future	5	1,330	114,105.28
2040 On 06-Feb-2025			Bond Future	5	1,330	110,433.57
2044 On 07-Nov-2024			Bond Future	2	6	490.05
2044 On 06-Feb-2025			Bond Future	7	678	53,565.73
2046 On 07-Nov-2024			Bond Future	2	274	32,527.80
2046 On 06-Feb-2025			Bond Future	2	274	33,191.41
GOVI On 07-Nov-2024			GOVI	5	389	4,091,543.25
GOVI On 06-Feb-2025			GOVI	1	327	3,509,972.22

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R035 On 07-Nov-2024			Bond Future	7	3,744	338,837.13
R035 On 06-Feb-2025			Bond Future	7	3,744	345,575.20
R186 On 07-Nov-2024			Bond Future	4	6,792	734,394.80
R186 On 06-Feb-2025			Bond Future	4	6,792	712,907.94
R209 On 07-Nov-2024			Bond Future	7	804	57,267.79
R209 On 06-Feb-2025			Bond Future	7	804	58,436.20
R213 On 07-Nov-2024			Bond Future	2	100	8,856.30
R214 On 07-Nov-2024			Bond Future	13	14,834	987,182.67
R214 On 06-Feb-2025			Bond Future	13	14,834	1,007,323.83
R248 On 07-Nov-2024			Bond Future	5	3,774	304,148.21
R248 On 06-Feb-2025			Bond Future	5	3,774	310,176.56
Grand Total for Daily Turnover Summary:				171	116,584	17,688,893.02