



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: 28/10/2024

TO DATE: 28/10/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 07-Nov-2024			Bond Future	2	72	13,321.70
2029 On 06-Feb-2025			Bond Future	2	138	18,736.62
2030 On 07-Nov-2024			Bond Future	49	9,319	904,139.79
2030 On 06-Feb-2025			Bond Future	29	7,319	695,485.35
2032 On 07-Nov-2024			Bond Future	46	9,038	835,383.08
2032 On 06-Feb-2025			Bond Future	24	6,423	605,618.23
2037 On 07-Nov-2024			Bond Future	62	26,912	2,330,218.86
2037 On 06-Feb-2025			Bond Future	42	25,473	2,142,148.73
2040 On 07-Nov-2024			Bond Future	61	29,566	2,574,342.17
2040 On 06-Feb-2025			Bond Future	38	21,016	1,773,249.45
2044 On 07-Nov-2024			Bond Future	13	1,435	119,175.83
2044 On 06-Feb-2025			Bond Future	13	1,435	115,297.23
ALBI On 07-Nov-2024			Index Future	2	2	21,593.14
ALBI On 06-Feb-2025			Index Future	2	2	22,038.52
GOVI On 07-Nov-2024			GOVI	4	29	307,970.38
GOVI On 06-Feb-2025			GOVI	4	29	314,326.89
IGOV On 07-Nov-2024			Index Future	2	16	58,740.96
IGOV On 08-May-2025			Index Future	2	16	61,153.60
R035 On 07-Nov-2024			Bond Future	56	25,802	2,375,216.14

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R035 On 06-Feb-2025			Bond Future	34	17,444	1,635,183.42
R186 On 07-Nov-2024			Bond Future	52	50,256	5,434,769.87
R186 On 06-Feb-2025			Bond Future	29	32,162	3,378,591.17
R202 On 07-Nov-2024			Bond Future	2	60	16,126.40
R209 On 07-Nov-2024			Bond Future	46	8,535	616,268.78
R209 On 06-Feb-2025			Bond Future	25	5,823	429,169.89
R213 On 07-Nov-2024			Bond Future	18	700	62,400.07
R213 On 06-Feb-2025			Bond Future	13	580	52,698.52
R214 On 06-Feb-2025			Bond Future	5	368	25,296.22
Grand Total for Daily Turnover Summary:				677	279,970	26,938,661.01