



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: 04/11/2024

TO DATE: 04/11/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	9	4,276	414,673.98
2030 On 06-Feb-2025			Bond Future	35	7,541	715,746.86
2032 On 07-Nov-2024			Bond Future	14	2,926	270,156.90
2032 On 06-Feb-2025			Bond Future	42	15,493	1,460,363.61
2033 On 06-Feb-2025			Bond Future	2	218	27,910.30
2037 On 07-Nov-2024			Bond Future	4	308	26,495.39
2037 On 06-Feb-2025			Bond Future	49	3,569	298,500.67
2038 On 07-Nov-2024			Bond Future	2	146	20,010.03
2038 On 06-Feb-2025			Bond Future	4	348	47,901.89
2040 On 07-Nov-2024			Bond Future	6	400	34,479.10
2040 On 06-Feb-2025			Bond Future	102	9,120	760,398.82
2044 On 07-Nov-2024			Bond Future	13	864	70,995.71
2044 On 06-Feb-2025			Bond Future	13	864	68,647.55
2046 On 06-Feb-2025			Bond Future	2	232	27,798.79
2050 On 06-Feb-2025			Bond Future	2	234	27,826.10
ALBI On 07-Nov-2024			Index Future	6	104	1,112,245.68
ALBI On 06-Feb-2025			Index Future	4	64	698,498.96
R035 On 07-Nov-2024			Bond Future	16	3,430	312,988.66
R035 On 06-Feb-2025			Bond Future	66	12,090	1,126,163.85

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R186 On 07-Nov-2024			Bond Future	2	116	12,552.08
R186 On 06-Feb-2025			Bond Future	60	31,164	3,273,251.46
R202 On 06-Feb-2025			Bond Future	2	104	27,811.24
R209 On 07-Nov-2024			Bond Future	2	64	4,587.54
R209 On 06-Feb-2025			Bond Future	25	2,814	206,074.67
R213 On 07-Nov-2024			Bond Future	14	1,762	156,730.01
R213 On 06-Feb-2025			Bond Future	19	1,882	170,814.97
R214 On 07-Nov-2024			Bond Future	2	32	2,141.44
R214 On 06-Feb-2025			Bond Future	3	181	12,362.39
R248 On 07-Nov-2024			Bond Future	12	626	50,659.65
R248 On 06-Feb-2025			Bond Future	13	955	78,787.32
Grand Total for Daily Turnover Summary:				545	101,927	11,517,575.63