



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: 21/11/2024

TO DATE: 21/11/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Feb-2025			Bond Future	1	118	11,365.81
2037 On 06-Feb-2025			Bond Future	1	31	2,658.46
2040 On 06-Feb-2025			Bond Future	1	29	2,488.28
2044 On 06-Feb-2025			Bond Future	1	54	4,417.03
2046 On 06-Feb-2025			Bond Future	7	308	37,438.06
2050 On 06-Feb-2025			Bond Future	7	306	36,983.06
IGOV On 06-Feb-2025			Index Future	1	3	11,230.35
R186 On 06-Feb-2025			Bond Future	3	208	21,939.37
R209 On 06-Feb-2025			Bond Future	1	170	12,762.70
Grand Total for Daily Turnover Summary:				23	1,227	141,283.11