



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: 03/12/2024

TO DATE: 03/12/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 06-Feb-2025			Bond Future	6	3,409	329,268.90
2032 On 06-Feb-2025			Bond Future	8	919	88,634.27
2037 On 06-Feb-2025			Bond Future	42	7,316	629,808.03
2044 On 06-Feb-2025			Bond Future	14	4,395	363,015.53
IGOV On 06-Feb-2025			Index Future	3	3	11,258.31
R033 On 06-Feb-2025			Bond Future	1	17	1,780.27
R035 On 06-Feb-2025			Bond Future	8	796	76,284.05
R038 On 06-Feb-2025			Bond Future	11	1,103	115,626.01
R038 On 08-May-2025			Bond Future	3	944	95,837.96
R186 On 06-Feb-2025			Bond Future	4	175	18,450.68
Grand Total for Daily Turnover Summary:				100	19,077	1,729,964.00