



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: 19/02/2024

TO DATE: 19/02/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2032 On 02-May-2024			Bond Future	2	104	8,984.67
2044 On 02-May-2024			Bond Future	4	952	70,881.13
GOVI On 02-May-2024			GOVI	2	2	18,822.30
R035 On 02-May-2024			Bond Future	5	1,564	131,596.32
R035 On 07-Nov-2024			Bond Future	3	140	11,705.59
R186 On 02-May-2024			Bond Future	3	1,098	118,221.76
R186 On 07-Nov-2024			Bond Future	2	17,826	1,911,771.65
R213 On 02-May-2024			Bond Future	2	1,264	105,971.19
R213 On 07-Nov-2024			Bond Future	18	278	23,427.88
R214 On 02-May-2024			Bond Future	2	970	58,485.02
Grand Total for Daily Turnover Summary:				43	24,198	2,459,867.50