



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: 04/04/2024

TO DATE: 04/04/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2032 On 02-May-2024			Bond Future	17	12,918	1,098,930.84
2037 On 02-May-2024			Bond Future	7	4,202	323,885.64
2040 On 02-May-2024			Bond Future	6	14,056	1,086,599.64
2040 On 07-Nov-2024			Bond Future	2	4,136	314,322.93
2044 On 02-May-2024			Bond Future	2	48	3,538.75
R186 On 02-May-2024			Bond Future	3	577	61,680.85
R214 On 02-May-2024			Bond Future	1	72	4,271.45
Grand Total for Daily Turnover Summary:				38	36,009	2,893,230.10