



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: 09/05/2024

TO DATE: 09/05/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Aug-2024			Bond Future	4	1,618	300,799.14
2029 On 01-Aug-2024			Bond Future	4	2,264	296,983.03
2030 On 01-Aug-2024			Bond Future	16	13,558	1,212,941.90
2040 On 01-Aug-2024			Bond Future	2	148	11,038.65
2040 On 07-Nov-2024			Bond Future	3	9,340	712,323.23
2044 On 01-Aug-2024			Bond Future	4	190	13,404.23
R035 On 01-Aug-2024			Bond Future	10	3,632	306,208.73
R035 On 01-Aug-2024	13.20	Put	Bond Future	9	16,000	195,381.60
R035 On 07-Nov-2024			Bond Future	1	10,000	815,609.80
R213 On 07-Nov-2024			Bond Future	1	10,000	825,741.70
R214 On 01-Aug-2024			Bond Future	4	792	48,131.72
Grand Total for Daily Turnover Summary:				58	67,542	4,738,563.73