



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: 22/03/2024

TO DATE: 22/03/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	2	88	8,063.10
2032 On 02-May-2024			Bond Future	1	8	681.67
2037 On 02-May-2024			Bond Future	2	160	12,265.72
2040 On 02-May-2024			Bond Future	3	223	17,123.12
2044 On 02-May-2024			Bond Future	9	41	2,981.21
2044 On 07-Nov-2024			Bond Future	3	400	28,685.75
R035 On 02-May-2024			Bond Future	5	222	18,297.31
R186 On 02-May-2024			Bond Future	6	7,308	781,967.22
R209 On 02-May-2024			Bond Future	1	246	15,675.90
Grand Total for Daily Turnover Summary:				32	8,696	885,741.00