



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: 02/04/2024

TO DATE: 02/04/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	2	28	2,546.27
2032 On 02-May-2024			Bond Future	27	6,957	584,930.56
2032 On 01-Aug-2024			Bond Future	3	1,500	128,963.95
2037 On 02-May-2024			Bond Future	3	116	8,842.24
2044 On 01-Aug-2024			Bond Future	24	6,600	459,263.18
2050 On 02-May-2024			Bond Future	1	150	17,225.57
R035 On 02-May-2024			Bond Future	26	2,348	191,035.74
R186 On 02-May-2024			Bond Future	23	2,638	281,398.49
R248 On 02-May-2024			Bond Future	3	146	10,379.72
R248 On 01-Aug-2024			Bond Future	2	180	13,079.85
Grand Total for Daily Turnover Summary:				114	20,663	1,697,665.56