



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: 10/04/2024

TO DATE: 10/04/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	7	4,482	410,730.16
2030 On 01-Aug-2024			Bond Future	6	4,452	399,124.87
2032 On 02-May-2024			Bond Future	19	29,643	2,514,302.83
2032 On 01-Aug-2024			Bond Future	29	33,581	2,910,408.18
2037 On 02-May-2024			Bond Future	9	2,207	169,587.51
2037 On 01-Aug-2024			Bond Future	13	2,709	201,084.47
2040 On 02-May-2024			Bond Future	4	172	13,203.35
2040 On 01-Aug-2024			Bond Future	4	172	12,718.41
2040 On 08-May-2025			Bond Future	5	11,610	863,695.18
2040 On 08-May-2025	13.43	Call	Bond Future	5	22,326	299,797.55
2046 On 02-May-2024			Bond Future	2	11,392	1,294,561.82
2046 On 01-Aug-2024			Bond Future	2	11,392	1,323,092.63
2050 On 02-May-2024			Bond Future	2	13,236	1,516,239.52
2050 On 01-Aug-2024			Bond Future	2	13,236	1,519,130.40
GOVI On 02-May-2024			GOVI	4	519	4,810,086.81
GOVI On 01-Aug-2024			GOVI	4	519	4,916,767.26
R035 On 02-May-2024			Bond Future	6	6,347	523,025.93
R035 On 01-Aug-2024			Bond Future	10	7,257	609,372.48
R186 On 02-May-2024			Bond Future	7	246	26,290.64

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
R186 On 01-Aug-2024			Bond Future	4	42	4,364.59
R202 On 02-May-2024			Bond Future	2	7,894	2,044,592.89
R214 On 01-Aug-2024			Bond Future	6	2,522	152,097.61
R248 On 02-May-2024			Bond Future	3	7,330	528,151.13
R248 On 01-Aug-2024			Bond Future	3	7,330	539,758.33
<b>Grand Total for Daily Turnover Summary:</b>				<b>158</b>	<b>200,616</b>	<b>27,602,184.57</b>