



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: 17/05/2024

TO DATE: 17/05/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Aug-2024			Bond Future	5	900	163,687.50
2030 On 01-Aug-2024			Bond Future	2	300	27,055.80
2030 On 07-Nov-2024			Bond Future	2	2,000	184,656.66
R035 On 01-Aug-2024			Bond Future	3	3,000	255,492.00
Grand Total for Daily Turnover Summary:				12	6,200	630,891.96