



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: 23/05/2024**

**TO DATE: 23/05/2024**

<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>
2030 On 01-Aug-2024			Bond Future	8	7,878	710,852.36
2037 On 01-Aug-2024			Bond Future	1	131	9,917.64
R202 On 07-Aug-2025			Bond Future	1	7	1,805.48
R248 On 01-Aug-2024			Bond Future	4	214	16,018.36
<b>Grand Total for Daily Turnover Summary:</b>				<b>14</b>	<b>8,230</b>	<b>738,593.84</b>