



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: 30/05/2024

TO DATE: 30/05/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Aug-2024			Bond Future	6	2,006	179,085.00
2032 On 01-Aug-2024			Bond Future	7	488	42,134.05
2040 On 01-Aug-2024			Bond Future	5	210	15,727.51
R214 On 01-Aug-2024			Bond Future	9	1,034	62,344.78
Grand Total for Daily Turnover Summary:				27	3,738	299,291.34