



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: 11/06/2024**

**TO DATE: 11/06/2024**

<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>
2029 On 01-Aug-2024			Bond Future	10	310	40,720.98
2030 On 01-Aug-2024			Bond Future	6	3,094	280,422.07
2030 On 07-Nov-2024			Bond Future	68	12,372	1,144,809.56
2037 On 01-Aug-2024			Bond Future	2	464	35,336.21
2037 On 07-Nov-2024			Bond Future	53	4,818	374,797.95
2040 On 07-Nov-2024			Bond Future	54	9,823	764,766.27
2044 On 01-Aug-2024			Bond Future	9	309	22,339.89
R035 On 01-Aug-2024			Bond Future	14	2,292	196,367.85
R186 On 01-Aug-2024			Bond Future	6	789	82,435.44
R248 On 01-Aug-2024			Bond Future	3	10	753.21
R248 On 07-Nov-2024			Bond Future	2	8	580.52
<b>Grand Total for Daily Turnover Summary:</b>				<b>227</b>	<b>34,289</b>	<b>2,943,329.95</b>