



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: 26/06/2024

TO DATE: 26/06/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Aug-2024			Bond Future	5	316	29,217.30
2032 On 01-Aug-2024			Bond Future	5	5,203	473,102.47
2037 On 01-Aug-2024			Bond Future	26	23,529	1,875,202.12
2040 On 01-Aug-2024			Bond Future	1	374	29,942.69
2044 On 01-Aug-2024			Bond Future	30	20,511	1,560,459.16
GOVI On 01-Aug-2024			GOVI	3	12	119,732.32
R035 On 01-Aug-2024			Bond Future	26	7,078	633,158.43
R035 On 07-Nov-2024			Bond Future	2	34	2,938.70
R186 On 01-Aug-2024			Bond Future	3	310	32,591.74
Grand Total for Daily Turnover Summary:				101	57,367	4,756,344.94