



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: 01/07/2024

TO DATE: 01/07/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	1	22	2,080.10
2033 On 01-Aug-2024			Bond Future	2	22	2,720.26
2037 On 01-Aug-2024			Bond Future	3	282	22,241.32
2038 On 01-Aug-2024			Bond Future	2	48	6,482.85
2044 On 01-Aug-2024			Bond Future	6	158	11,970.89
2044 On 07-Nov-2024			Bond Future	1	18	1,398.56
2046 On 01-Aug-2024			Bond Future	2	54	6,248.36
2050 On 01-Aug-2024			Bond Future	2	42	4,820.05
R035 On 01-Aug-2024			Bond Future	6	2,402	213,775.69
R186 On 01-Aug-2024			Bond Future	1	23	2,421.07
R202 On 01-Aug-2024			Bond Future	2	78	20,274.65
R248 On 01-Aug-2024			Bond Future	2	10	796.00
Grand Total for Daily Turnover Summary:				30	3,159	295,229.80