



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: 05/07/2024

TO DATE: 05/07/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 01-Aug-2024			Bond Future	5	13,934	1,829,413.25
2029 On 07-Nov-2024			Bond Future	5	13,754	1,828,935.54
2030 On 01-Aug-2024			Bond Future	2	208	19,314.93
2030 On 07-Nov-2024			Bond Future	1	900	85,362.26
2032 On 01-Aug-2024			Bond Future	11	720	65,749.69
2033 On 01-Aug-2024			Bond Future	2	1,152	143,112.96
2033 On 07-Nov-2024			Bond Future	1	569	71,493.96
2037 On 01-Aug-2024			Bond Future	3	1,000	80,622.47
2038 On 01-Aug-2024			Bond Future	4	2,546	340,884.25
2038 On 07-Nov-2024			Bond Future	4	2,486	340,670.15
2044 On 01-Aug-2024			Bond Future	11	60,110	5,318,620.11
2044 On 07-Nov-2024			Bond Future	4	60,000	5,364,256.60
2046 On 01-Aug-2024			Bond Future	2	656	76,142.88
2046 On 07-Nov-2024			Bond Future	2	652	76,021.17
2050 On 01-Aug-2024			Bond Future	5	2,224	255,262.87
2050 On 07-Nov-2024			Bond Future	5	2,172	255,150.97
R186 On 01-Aug-2024			Bond Future	8	300	31,594.23
R202 On 01-Aug-2024			Bond Future	3	143	37,465.06
R202 On 07-Nov-2024			Bond Future	4	152	40,758.55

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R210 On 01-Aug-2024			Bond Future	1	194	46,104.45
R210 On 07-Nov-2024			Bond Future	1	192	46,060.39
R248 On 01-Aug-2024			Bond Future	6	30,460	2,639,325.35
R248 On 07-Nov-2024			Bond Future	3	30,000	2,551,374.80
Grand Total for Daily Turnover Summary:				93	224,524	21,543,696.86