



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: 09/07/2024

TO DATE: 09/07/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	22	3,133	297,309.00
2033 On 01-Aug-2024			Bond Future	4	1,444	178,978.20
2037 On 01-Aug-2024			Bond Future	51	116,366	9,376,655.30
2037 On 07-Nov-2024			Bond Future	56	114,028	9,403,550.10
2040 On 07-Nov-2024			Bond Future	21	2,066	171,132.02
2044 On 01-Aug-2024			Bond Future	34	100,152	8,638,461.57
2044 On 07-Nov-2024			Bond Future	30	19,690	1,558,293.38
2046 On 01-Aug-2024			Bond Future	4	1,606	187,046.93
GOVI On 01-Aug-2024			GOVI	2	4	40,065.60
R035 On 01-Aug-2024			Bond Future	8	3,463	312,598.50
R035 On 07-Nov-2024			Bond Future	33	11,655	1,021,001.84
R186 On 07-Nov-2024			Bond Future	9	1,777	191,402.83
R213 On 01-Aug-2024			Bond Future	36	22,669	2,000,117.83
R213 On 07-Nov-2024			Bond Future	45	28,635	2,483,882.52
R214 On 01-Aug-2024			Bond Future	4	606	39,847.54
R248 On 07-Nov-2024			Bond Future	1	56	4,352.24
Grand Total for Daily Turnover Summary:				360	427,350	35,904,695.40