



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: 16/07/2024

TO DATE: 16/07/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 01-Aug-2024			Bond Future	6	2,188	286,565.77
2029 On 07-Nov-2024			Bond Future	4	2,124	281,533.44
2030 On 01-Aug-2024			Bond Future	47	85,784	8,019,640.74
2030 On 07-Nov-2024			Bond Future	2	6,400	612,499.65
2032 On 01-Aug-2024			Bond Future	2	5,900	544,367.16
2032 On 07-Nov-2024			Bond Future	4	7,900	713,129.88
2033 On 01-Aug-2024			Bond Future	22	19,574	2,434,952.95
2033 On 07-Nov-2024			Bond Future	20	19,534	2,455,974.85
2037 On 01-Aug-2024			Bond Future	32	196,838	16,083,172.29
2037 On 07-Nov-2024			Bond Future	33	196,252	16,409,687.50
2040 On 01-Aug-2024			Bond Future	10	1,678	138,077.64
2040 On 07-Nov-2024			Bond Future	11	1,364	114,708.26
2044 On 01-Aug-2024			Bond Future	28	61,664	4,843,045.55
2044 On 07-Nov-2024			Bond Future	31	64,030	5,144,007.56
GOVI On 01-Aug-2024			GOVI	2	4	40,500.44
IGOV On 01-Aug-2024			Index Future	2	12	42,528.36
R035 On 01-Aug-2024			Bond Future	32	12,543	1,144,032.13
R035 On 07-Nov-2024			Bond Future	31	12,721	1,129,453.93
R186 On 01-Aug-2024			Bond Future	35	90,762	9,590,255.07

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R186 On 07-Nov-2024			Bond Future	59	98,485	10,649,236.15
R209 On 01-Aug-2024			Bond Future	6	3,380	240,781.13
R209 On 07-Nov-2024			Bond Future	29	14,978	1,042,348.11
R210 On 01-Aug-2024			Bond Future	16	2,974	707,336.04
R210 On 07-Nov-2024			Bond Future	16	2,974	713,937.79
R213 On 07-Nov-2024			Bond Future	1	45	3,939.21
R248 On 07-Nov-2024			Bond Future	3	236	18,725.67
Grand Total for Daily Turnover Summary:				484	910,344	83,404,437.26