



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: 17/07/2024

TO DATE: 17/07/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Aug-2024			Bond Future	63	57,596	5,381,659.26
2030 On 07-Nov-2024			Bond Future	60	54,818	5,241,907.40
2032 On 07-Nov-2024			Bond Future	22	10,976	989,613.52
2037 On 01-Aug-2024			Bond Future	3	552	44,855.83
2037 On 07-Nov-2024			Bond Future	22	7,074	589,679.20
2040 On 07-Nov-2024			Bond Future	10	464	39,060.25
2044 On 01-Aug-2024			Bond Future	4	66	5,190.69
2044 On 07-Nov-2024			Bond Future	2	2	160.44
ALBI On 01-Aug-2024			Index Future	3	3	30,737.93
R035 On 07-Nov-2024			Bond Future	51	27,708	2,456,813.47
R186 On 07-Nov-2024			Bond Future	2	594	64,204.92
R209 On 07-Nov-2024			Bond Future	2	2	139.03
R213 On 07-Nov-2024			Bond Future	1	58	5,074.62
R214 On 07-Nov-2024			Bond Future	2	2	129.89
R248 On 01-Aug-2024			Bond Future	4	1,140	93,098.85
Grand Total for Daily Turnover Summary:				251	161,055	14,942,325.29