



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: 16/04/2024**

**TO DATE: 16/04/2024**

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
2025 On 01-Aug-2024			Bond Future	10	900	163,155.60
2030 On 02-May-2024			Bond Future	63	74,054	6,675,990.24
2030 On 01-Aug-2024			Bond Future	67	74,866	6,596,504.40
2032 On 02-May-2024			Bond Future	33	35,779	2,974,885.60
2032 On 01-Aug-2024			Bond Future	15	9,184	780,511.12
2032 On 07-Nov-2024			Bond Future	2	8,520	706,618.98
2037 On 01-Aug-2024			Bond Future	37	23,024	1,669,231.47
2040 On 02-May-2024			Bond Future	46	50,512	3,810,528.80
2040 On 01-Aug-2024			Bond Future	61	58,452	4,239,290.50
2040 On 06-Feb-2025			Bond Future	2	28	1,989.05
2044 On 02-May-2024			Bond Future	45	24,855	1,769,980.85
2044 On 01-Aug-2024			Bond Future	29	24,390	1,668,034.30
R035 On 02-May-2024			Bond Future	51	108,790	8,778,001.22
R035 On 01-Aug-2024			Bond Future	55	113,449	9,353,832.24
R186 On 02-May-2024			Bond Future	61	113,898	12,105,035.80
R186 On 01-Aug-2024			Bond Future	90	129,120	13,338,354.22
R209 On 02-May-2024			Bond Future	30	18,788	1,167,474.86
R209 On 01-Aug-2024			Bond Future	30	18,322	1,163,362.35
R213 On 02-May-2024			Bond Future	43	21,868	1,769,713.39

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
R213 On 01-Aug-2024			Bond Future	45	21,424	1,771,612.12
R214 On 02-May-2024			Bond Future	34	14,296	822,539.31
R214 On 01-Aug-2024			Bond Future	27	12,514	735,668.53
R248 On 02-May-2024			Bond Future	38	55,520	3,895,338.16
R248 On 01-Aug-2024			Bond Future	39	53,571	3,841,273.96
R248 On 07-Nov-2024			Bond Future	2	200	13,745.44
<b>Grand Total for Daily Turnover Summary:</b>				<b>955</b>	<b>1,066,324</b>	<b>89,812,672.50</b>