



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: 23/02/2024

TO DATE: 23/02/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	18	16,216	1,507,682.46
2032 On 02-May-2024			Bond Future	2	498	43,172.21
2037 On 02-May-2024			Bond Future	4	5,920	465,683.78
2040 On 02-May-2024			Bond Future	7	6,230	489,084.79
2044 On 02-May-2024			Bond Future	7	4,660	296,123.17
ALBI On 02-May-2024			Index Future	1	3	28,718.58
GOVI On 02-May-2024			GOVI	1	3	28,247.19
R035 On 02-May-2024			Bond Future	2	100	8,418.84
R186 On 02-May-2024			Bond Future	4	6,478	697,546.38
R213 On 02-May-2024			Bond Future	2	910	76,432.88
R214 On 02-May-2024			Bond Future	1	27	1,640.41
R248 On 02-May-2024			Bond Future	1	230	16,771.83
Grand Total for Daily Turnover Summary:				50	41,275	3,659,522.53