



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: 26/03/2024

TO DATE: 26/03/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	5	1,218	111,298.92
2032 On 02-May-2024			Bond Future	10	9,838	835,375.75
2032 On 07-Nov-2024			Bond Future	2	5,364	451,830.91
2037 On 02-May-2024			Bond Future	2	10	764.16
2044 On 02-May-2024			Bond Future	10	3,339	241,000.04
R186 On 02-May-2024			Bond Future	4	1,703	182,080.07
R213 On 07-Nov-2024			Bond Future	2	2,250	185,364.16
Grand Total for Daily Turnover Summary:				35	23,722	2,007,714.00