



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: 20/02/2024

TO DATE: 20/02/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	4	648	60,177.33
2032 On 02-May-2024			Bond Future	2	226	19,556.55
2037 On 02-May-2024			Bond Future	3	396	31,225.49
2037 On 01-Aug-2024			Bond Future	2	3,580	272,591.47
2040 On 02-May-2024			Bond Future	15	2,146	168,677.61
2044 On 02-May-2024			Bond Future	11	1,036	77,224.02
2046 On 02-May-2024			Bond Future	2	50	5,692.43
2050 On 02-May-2024			Bond Future	2	44	5,073.11
R035 On 02-May-2024			Bond Future	12	1,038	87,225.05
R186 On 02-May-2024			Bond Future	9	1,558	167,790.31
R213 On 02-May-2024			Bond Future	5	576	48,356.94
R214 On 02-May-2024			Bond Future	7	4,000	242,245.36
R248 On 02-May-2024			Bond Future	3	334	24,586.68
Grand Total for Daily Turnover Summary:				77	15,632	1,210,422.35