



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: 15/04/2024

TO DATE: 15/04/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 02-May-2024			Bond Future	10	158	20,369.36
2030 On 02-May-2024			Bond Future	10	3,282	297,350.53
2030 On 01-Aug-2024			Bond Future	7	5,300	469,112.49
2032 On 02-May-2024			Bond Future	54	75,597	6,308,069.42
2032 On 01-Aug-2024			Bond Future	55	74,986	6,394,166.97
2037 On 02-May-2024			Bond Future	48	103,721	7,821,121.42
2037 On 01-Aug-2024			Bond Future	48	105,614	7,688,142.61
2040 On 02-May-2024			Bond Future	2	68	5,129.79
2040 On 01-Aug-2024			Bond Future	2	68	4,935.29
2044 On 02-May-2024			Bond Future	14	40,567	2,899,311.29
2044 On 01-Aug-2024			Bond Future	13	43,922	3,014,927.34
GOVI On 02-May-2024			GOVI	1	1	9,142.23
IGOV On 02-May-2024			Index Future	1	3	10,425.93
R186 On 02-May-2024			Bond Future	4	1,898	201,814.85
R248 On 02-May-2024			Bond Future	6	60,000	4,211,913.80
R248 On 01-Aug-2024			Bond Future	11	60,020	4,305,858.42
Grand Total for Daily Turnover Summary:				286	575,205	43,661,791.75