



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: 22/04/2024

TO DATE: 22/04/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 02-May-2024			Bond Future	16	9,888	1,771,041.86
2025 On 07-Nov-2024			Bond Future	17	14,832	2,751,627.00
2030 On 02-May-2024			Bond Future	33	52,606	4,764,937.45
2030 On 01-Aug-2024			Bond Future	7	1,028	90,983.52
2030 On 07-Nov-2024			Bond Future	31	51,858	4,702,201.85
2032 On 02-May-2024			Bond Future	48	99,242	8,289,640.25
2032 On 01-Aug-2024			Bond Future	5	6,482	553,521.44
2032 On 07-Nov-2024			Bond Future	34	94,394	7,856,882.70
2033 On 01-Aug-2024			Bond Future	2	360	44,465.94
2037 On 02-May-2024			Bond Future	6	10,225	775,679.24
2037 On 01-Aug-2024			Bond Future	7	10,245	750,654.74
2038 On 02-May-2024			Bond Future	8	3,230	422,300.54
2038 On 07-Nov-2024			Bond Future	8	3,230	434,999.12
2040 On 02-May-2024			Bond Future	29	149,626	11,384,700.84
2040 On 01-Aug-2024			Bond Future	19	10,618	776,946.29
2040 On 07-Nov-2024			Bond Future	25	144,522	10,834,091.73
2044 On 02-May-2024			Bond Future	5	20,246	1,458,630.08
2044 On 01-Aug-2024			Bond Future	5	20,246	1,401,987.49
2046 On 02-May-2024			Bond Future	7	10,232	1,146,173.19

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2046 On 07-Nov-2024			Bond Future	7	10,232	1,176,629.45
2050 On 02-May-2024			Bond Future	9	10,290	1,169,776.09
2050 On 01-Aug-2024			Bond Future	2	1,836	208,784.49
2050 On 07-Nov-2024			Bond Future	7	8,454	985,869.80
ALBI On 02-May-2024			Index Future	6	72	669,391.17
ALBI On 01-Aug-2024			Index Future	6	72	684,344.64
GOVI On 02-May-2024			GOVI	2	2	18,334.70
IGOV On 02-May-2024			Index Future	5	24	82,974.96
IGOV On 01-Aug-2024			Index Future	5	24	84,840.80
R035 On 02-May-2024			Bond Future	40	152,926	12,402,013.38
R035 On 01-Aug-2024			Bond Future	11	2,468	204,306.40
R035 On 07-Nov-2024			Bond Future	31	150,724	12,109,359.01
R186 On 02-May-2024			Bond Future	32	77,968	8,298,358.32
R186 On 01-Aug-2024			Bond Future	41	77,976	8,066,984.14
R202 On 02-May-2024			Bond Future	5	1,458	375,894.23
R202 On 07-Nov-2024			Bond Future	5	1,458	385,702.48
R213 On 07-Nov-2024			Bond Future	6	850	69,196.62
R214 On 02-May-2024			Bond Future	30	12,004	701,199.50
R214 On 01-Aug-2024			Bond Future	14	7,544	450,673.09
R214 On 07-Nov-2024			Bond Future	21	4,004	231,483.85
R248 On 02-May-2024			Bond Future	27	41,984	2,973,764.35
R248 On 01-Aug-2024			Bond Future	2	16,300	1,178,969.22
R248 On 07-Nov-2024			Bond Future	25	25,684	1,790,270.34
Grand Total for Daily Turnover Summary:				651	1,317,464	114,530,586.31