



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: 22/01/2024

TO DATE: 22/01/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Feb-2024			Bond Future	12	16,110	2,842,597.57
2025 On 02-May-2024			Bond Future	3	13,110	2,361,595.15
2029 On 01-Feb-2024			Bond Future	3	2,340	303,062.10
2029 On 02-May-2024			Bond Future	3	2,340	306,178.27
2030 On 01-Feb-2024			Bond Future	3	570	52,736.61
2030 On 02-May-2024			Bond Future	9	4,586	433,241.52
2032 On 01-Feb-2024			Bond Future	3	300	27,095.16
2032 On 02-May-2024			Bond Future	3	300	26,441.72
2033 On 01-Feb-2024			Bond Future	3	2,340	286,807.34
2033 On 02-May-2024			Bond Future	3	2,340	289,362.82
2037 On 02-May-2024			Bond Future	3	86	6,866.97
2038 On 01-Feb-2024			Bond Future	3	2,340	307,760.57
2038 On 02-May-2024			Bond Future	3	2,340	314,522.96
2040 On 01-Feb-2024			Bond Future	3	150	11,693.06
2040 On 02-May-2024			Bond Future	14	4,172	331,625.10
2044 On 01-Feb-2024			Bond Future	3	1,200	88,830.76
2044 On 02-May-2024			Bond Future	3	1,200	90,781.70
GOVI On 01-Feb-2024			GOVI	4	326	3,050,397.40
GOVI On 02-May-2024			GOVI	2	320	3,060,950.40

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R035 On 01-Feb-2024			Bond Future	3	300	26,479.94
R035 On 02-May-2024			Bond Future	3	300	25,708.14
R210 On 01-Feb-2024			Bond Future	3	330	77,529.34
R210 On 02-May-2024			Bond Future	3	330	78,069.79
R213 On 01-Feb-2024			Bond Future	2	23,030	2,007,978.56
R213 On 02-May-2024			Bond Future	2	23,030	1,969,987.35
Grand Total for Daily Turnover Summary:				99	103,790	18,378,300.31