



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: 31/01/2024

TO DATE: 31/01/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Feb-2024			Bond Future	4	3,000	276,413.86
2030 On 01-Feb-2024	9.89	Call	Bond Future	13	965	9,457.77
2030 On 01-Feb-2024	10.07	Call	Bond Future	6	754	7,389.78
2030 On 01-Feb-2024	10.39	Call	Bond Future	13	965	9,457.75
2030 On 02-May-2024			Bond Future	4	3,000	282,556.80
2032 On 01-Feb-2024			Bond Future	7	6,550	589,719.66
2032 On 01-Feb-2024	10.59	Call	Bond Future	13	965	10,297.52
2032 On 01-Feb-2024	10.76	Call	Bond Future	16	2,350	25,076.86
2032 On 01-Feb-2024	11.09	Call	Bond Future	13	965	10,297.52
2032 On 02-May-2024			Bond Future	7	6,550	575,580.18
2037 On 01-Feb-2024			Bond Future	4	2,580	201,098.61
2037 On 02-May-2024			Bond Future	4	2,580	205,582.54
2040 On 01-Feb-2024			Bond Future	4	1,950	151,662.82
2040 On 02-May-2024			Bond Future	4	1,950	155,029.44
2044 On 01-Feb-2024			Bond Future	4	1,120	82,606.90
2044 On 02-May-2024			Bond Future	4	1,120	84,443.80
ALBI On 01-Feb-2024			Index Future	2	30	284,067.30
ALBI On 02-May-2024			Index Future	5	60	579,052.30
IGOV On 02-May-2024			Index Future	1	1	3,532.64

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R035 On 01-Feb-2024			Bond Future	4	3,250	285,763.26
R035 On 02-May-2024			Bond Future	4	3,250	277,449.50
R186 On 01-Feb-2024			Bond Future	4	2,840	300,591.55
R186 On 02-May-2024			Bond Future	6	3,640	393,743.64
R209 On 01-Feb-2024			Bond Future	3	300	20,320.03
R209 On 02-May-2024			Bond Future	3	300	19,829.87
R213 On 01-Feb-2024			Bond Future	7	4,750	426,922.79
R213 On 02-May-2024			Bond Future	4	3,100	264,073.79
R214 On 01-Feb-2024			Bond Future	3	300	18,882.21
R214 On 02-May-2024			Bond Future	3	300	18,315.15
R214 On 02-May-2024	12.14	Call	Bond Future	2	2,000	24,315.86
R214 On 02-May-2024	12.87	Put	Bond Future	2	2,000	24,315.86
R214 On 02-May-2024	13.52	Put	Bond Future	2	2,000	24,315.86
R248 On 01-Feb-2024			Bond Future	3	450	34,598.81
R248 On 02-May-2024			Bond Future	3	450	33,371.20
Grand Total for Daily Turnover Summary:				181	66,385	5,710,133.42