



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: 03/01/2024

TO DATE: 03/01/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Feb-2024			Bond Future	9	600	105,752.99
2030 On 01-Feb-2024			Bond Future	10	1,565	143,820.52
2030 On 02-May-2024			Bond Future	8	580	54,520.85
2032 On 01-Feb-2024			Bond Future	2	286	25,681.21
2032 On 02-May-2024			Bond Future	8	1,000	87,718.07
2037 On 02-May-2024			Bond Future	8	460	36,520.25
2040 On 02-May-2024			Bond Future	8	1,000	78,798.38
2044 On 02-May-2024			Bond Future	8	500	37,449.54
ALBI On 01-Feb-2024			Index Future	1	4	37,727.56
R035 On 01-Feb-2024			Bond Future	8	580	50,892.69
R035 On 02-May-2024			Bond Future	8	520	44,151.01
R186 On 01-Feb-2024			Bond Future	9	1,360	143,741.51
R214 On 01-Feb-2024			Bond Future	1	27	1,706.64
Grand Total for Daily Turnover Summary:				88	8,482	848,481.21