



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: 15/01/2024

TO DATE: 15/01/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Feb-2024			Bond Future	130	75,218	6,955,089.86
2030 On 02-May-2024			Bond Future	133	73,655	6,961,301.66
2032 On 01-Feb-2024			Bond Future	121	54,121	4,899,786.94
2032 On 02-May-2024			Bond Future	124	55,497	4,904,345.43
2037 On 01-Feb-2024			Bond Future	94	38,034	2,984,879.20
2037 On 02-May-2024			Bond Future	94	37,198	2,983,917.38
2040 On 01-Feb-2024			Bond Future	132	43,670	3,408,658.47
2040 On 02-May-2024			Bond Future	133	41,747	3,330,386.46
2044 On 01-Feb-2024			Bond Future	50	7,602	563,733.84
2044 On 02-May-2024			Bond Future	53	7,598	575,879.67
ALBI On 01-Feb-2024			Index Future	2	17	161,525.25
ALBI On 02-May-2024			Index Future	1	16	155,256.16
R035 On 01-Feb-2024			Bond Future	55	51,656	4,564,950.48
R035 On 02-May-2024			Bond Future	55	52,878	4,537,988.18
R186 On 01-Feb-2024			Bond Future	88	36,622	3,876,403.12
R186 On 02-May-2024			Bond Future	143	60,544	6,548,094.25
R213 On 01-Feb-2024			Bond Future	82	14,120	1,230,821.10
R213 On 02-May-2024			Bond Future	88	14,237	1,217,632.70

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R248 On 01-Feb-2024			Bond Future	3	126	9,731.11
Grand Total for Daily Turnover Summary:				1,581	664,556	59,870,381.28