



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: 23/01/2024**

**TO DATE: 23/01/2024**

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
2025 On 01-Feb-2024			Bond Future	9	3,000	529,338.00
2032 On 02-May-2024			Bond Future	4	74	6,520.81
2037 On 02-May-2024			Bond Future	13	9,764	780,457.17
2040 On 02-May-2024			Bond Future	2	894	71,224.35
2044 On 02-May-2024			Bond Future	25	12,295	930,437.43
GOVI On 01-Feb-2024			GOVI	8	267	2,501,385.12
GOVI On 02-May-2024			GOVI	6	265	2,537,749.31
R186 On 01-Feb-2024			Bond Future	3	1,140	120,557.41
R213 On 02-May-2024			Bond Future	1	13	1,110.68
R248 On 02-May-2024			Bond Future	2	4	297.07
<b>Grand Total for Daily Turnover Summary:</b>				<b>73</b>	<b>27,716</b>	<b>7,479,077.34</b>