



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: 26/01/2024

TO DATE: 26/01/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2032 On 01-Feb-2024			Bond Future	7	9,792	884,662.35
2032 On 02-May-2024			Bond Future	10	10,174	896,965.75
2037 On 02-May-2024			Bond Future	3	5,832	465,816.94
2050 On 01-Feb-2024			Bond Future	1	918	105,492.93
2050 On 02-May-2024			Bond Future	1	918	107,822.37
IGOV On 01-Feb-2024			Index Future	2	362	1,249,580.56
IGOV On 02-May-2024			Index Future	2	362	1,277,288.04
R035 On 02-May-2024			Bond Future	2	526	44,979.84
R186 On 02-May-2024			Bond Future	20	26,688	2,884,188.45
R213 On 02-May-2024			Bond Future	3	82	6,994.59
Grand Total for Daily Turnover Summary:				51	55,654	7,923,791.83