



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: 18/09/2023

TO DATE: 18/09/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2040 On 02-Nov-2023			Bond Future	9	4,306	332,291.10
2050 On 02-Nov-2023			Bond Future	1	26	2,848.12
R186 On 02-Nov-2023			Bond Future	2	5,110	550,965.87
R202 On 02-Nov-2023			Bond Future	2	16	4,040.80
R209 On 02-Nov-2023			Bond Future	2	28	1,761.54
R214 On 02-Nov-2023			Bond Future	2	80	4,682.51
Grand Total for Daily Turnover Summary:				18	9,566	896,589.95