



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: 05/10/2023

TO DATE: 05/10/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-Nov-2023			Bond Future	1	56	4,972.59
2030 On 01-Feb-2024			Bond Future	4	880	76,167.60
2032 On 02-Nov-2023			Bond Future	7	4,750	388,004.59
2032 On 01-Feb-2024			Bond Future	2	96	8,020.38
2033 On 02-Nov-2023			Bond Future	3	410	47,906.83
2033 On 01-Feb-2024			Bond Future	1	284	33,943.54
2037 On 01-Aug-2024	12.11	Call	Bond Future	1	1,383	18,353.97
2037 On 01-Aug-2024	13.17	Put	Bond Future	1	1,383	18,353.97
2037 On 01-Aug-2024	13.82	Put	Bond Future	1	1,383	18,353.97
2038 On 02-Nov-2023			Bond Future	2	80	10,072.60
2040 On 02-Nov-2023	12.10	Call	Bond Future	8	2,200	28,958.89
2040 On 02-Nov-2023	13.10	Put	Bond Future	8	2,200	28,958.89
2040 On 02-Nov-2023	13.90	Put	Bond Future	8	2,200	28,958.89
2044 On 01-Feb-2024			Bond Future	3	120	8,218.64
R186 On 02-Nov-2023			Bond Future	2	320	34,014.67
R186 On 01-Feb-2024			Bond Future	10	3,204	330,842.68
R186 On 07-Nov-2024			Bond Future	3	4,640	487,718.24
R209 On 01-Feb-2024			Bond Future	3	68	4,254.02
R210 On 02-Nov-2023			Bond Future	2	100	22,600.11

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R214 On 01-Feb-2024			Bond Future	1	303	17,634.85
R248 On 01-Feb-2024	12.30	Call	Bond Future	8	2,200	29,254.79
R248 On 01-Feb-2024	13.10	Put	Bond Future	8	2,200	29,254.79
R248 On 01-Feb-2024	13.90	Put	Bond Future	8	2,200	29,254.79
Grand Total for Daily Turnover Summary:				95	32,660	1,704,074.27