



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: 25/10/2023**

**TO DATE: 25/10/2023**

<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>
2030 On 02-Nov-2023			Bond Future	3	690	62,183.30
2030 On 01-Feb-2024			Bond Future	16	8,700	766,956.53
2030 On 02-May-2024			Bond Future	2	1,400	126,104.09
2032 On 02-Nov-2023			Bond Future	5	342	28,404.36
2032 On 01-Feb-2024			Bond Future	3	42	3,568.37
2037 On 02-Nov-2023			Bond Future	2	400	30,405.84
R035 On 01-Feb-2024			Bond Future	3	220	18,247.48
R186 On 02-Nov-2023			Bond Future	3	442	47,332.29
R186 On 01-Feb-2024			Bond Future	4	736	76,641.68
R213 On 02-Nov-2023			Bond Future	2	22	1,768.77
R213 On 01-Feb-2024			Bond Future	2	22	1,808.06
<b>Grand Total for Daily Turnover Summary:</b>				<b>45</b>	<b>13,016</b>	<b>1,163,420.77</b>