



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: 07/11/2023**

**TO DATE: 07/11/2023**

<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>
2029 On 01-Feb-2024			Bond Future	2	134	16,953.03
2032 On 01-Feb-2024			Bond Future	1	721	62,359.69
2032 On 07-Nov-2024			Bond Future	2	54	4,520.73
2037 On 01-Feb-2024			Bond Future	4	146	10,987.22
2040 On 01-Feb-2024			Bond Future	7	940	70,923.74
2044 On 01-Feb-2024			Bond Future	3	228	16,406.52
R035 On 01-Feb-2024			Bond Future	6	5,314	448,330.56
R186 On 01-Feb-2024			Bond Future	27	16,554	1,736,366.68
R213 On 01-Feb-2024			Bond Future	1	14	1,169.67
<b>Grand Total for Daily Turnover Summary:</b>				<b>53</b>	<b>24,105</b>	<b>2,368,017.84</b>