



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: 16/11/2023

TO DATE: 16/11/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Feb-2024			Bond Future	2	156	27,313.57
2030 On 01-Feb-2024			Bond Future	34	26,314	2,375,212.16
2030 On 02-May-2024			Bond Future	9	572	52,721.00
2032 On 01-Feb-2024			Bond Future	19	5,360	472,554.77
2032 On 01-Feb-2024	11.55	Put	Bond Future	9	17,000	187,580.55
2032 On 02-May-2024			Bond Future	2	114	9,708.89
2032 On 02-May-2024	10.57	Call	Bond Future	5	1,500	16,816.26
2032 On 02-May-2024	11.21	Put	Bond Future	5	1,500	16,816.26
2032 On 02-May-2024	11.81	Put	Bond Future	5	1,500	16,816.26
2033 On 01-Feb-2024			Bond Future	2	38	4,647.02
2037 On 01-Feb-2024			Bond Future	9	752	57,478.04
2040 On 01-Feb-2024			Bond Future	11	1,148	88,148.45
2044 On 01-Feb-2024			Bond Future	1	6	441.08
R035 On 01-Feb-2024			Bond Future	22	1,778	152,682.03
R035 On 02-May-2024			Bond Future	5	328	27,279.12
R186 On 01-Feb-2024			Bond Future	21	9,310	981,241.92
R186 On 02-May-2024			Bond Future	4	108	11,633.98
R209 On 01-Feb-2024			Bond Future	2	48	3,194.69
R213 On 01-Feb-2024			Bond Future	1	38	3,222.46

<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>
R214 On 01-Feb-2024			Bond Future	5	552	34,318.49
R248 On 01-Feb-2024			Bond Future	8	114	8,737.39
R248 On 02-May-2024			Bond Future	7	722	53,059.78
<b>Grand Total for Daily Turnover Summary:</b>				<b>188</b>	<b>68,958</b>	<b>4,601,624.17</b>