



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: 21/12/2023

TO DATE: 21/12/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Feb-2024			Bond Future	5	5,121	472,482.50
2033 On 01-Feb-2024			Bond Future	2	800	98,938.10
2040 On 01-Feb-2024			Bond Future	2	1,714	133,696.23
R035 On 01-Feb-2024			Bond Future	3	68	5,982.70
R186 On 01-Feb-2024			Bond Future	2	1,060	112,517.23
R248 On 01-Feb-2024			Bond Future	2	4	309.53
Grand Total for Daily Turnover Summary:				16	8,767	823,926.29