



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: 12/10/2023

TO DATE: 12/10/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-Nov-2023			Bond Future	2	550	49,640.27
2030 On 01-Feb-2024			Bond Future	2	214	18,871.95
2040 On 07-Nov-2024			Bond Future	2	2	149.54
2044 On 02-Nov-2023			Bond Future	3	60,000	4,398,873.00
2044 On 01-Feb-2024			Bond Future	3	60,000	4,236,685.00
R186 On 01-Feb-2024			Bond Future	21	14,115	1,472,221.79
R186 On 07-Nov-2024			Bond Future	1	1	106.29
R213 On 02-Nov-2023			Bond Future	2	108	8,707.92
Grand Total for Daily Turnover Summary:				36	134,990	10,185,255.76