



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: 27/12/2023

TO DATE: 27/12/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 01-Feb-2024			Bond Future	8	236	30,735.38
2029 On 06-Feb-2025			Bond Future	8	236	30,735.38
2044 On 01-Feb-2024			Bond Future	6	75	5,576.43
Grand Total for Daily Turnover Summary:				22	547	67,047.20