



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: 22/09/2023

TO DATE: 22/09/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 02-Nov-2023			Bond Future	2	284	49,094.24
2029 On 02-Nov-2023			Bond Future	2	26	3,263.48
2030 On 02-Nov-2023			Bond Future	3	54	4,876.04
2032 On 02-Nov-2023			Bond Future	1	2	166.59
2032 On 02-Nov-2023	10.35	Call	Bond Future	4	71	816.83
2032 On 02-Nov-2023	11.60	Put	Bond Future	4	142	1,633.67
2040 On 02-Nov-2023			Bond Future	2	28	2,135.68
2044 On 02-Nov-2023			Bond Future	2	28	2,025.44
2044 On 01-Feb-2024	13.25	Put	Bond Future	23	15,000	195,071.10
R035 On 02-Nov-2023			Bond Future	2	22	1,779.64
R186 On 02-Nov-2023			Bond Future	1	24	2,575.54
Grand Total for Daily Turnover Summary:				46	15,681	263,438.26