



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: 02/10/2023

TO DATE: 02/10/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 02-Nov-2023			Bond Future	8	236	29,481.58
2030 On 02-Nov-2023			Bond Future	10	3,228	288,945.42
2032 On 02-Nov-2023			Bond Future	2	76	6,275.40
2033 On 02-Nov-2023			Bond Future	2	54	6,333.54
2040 On 02-Nov-2023			Bond Future	4	1,000	75,564.58
2044 On 02-Nov-2023			Bond Future	4	500	35,832.46
R035 On 02-Nov-2023			Bond Future	4	520	41,657.69
R209 On 02-Nov-2023			Bond Future	2	911	56,046.97
R214 On 02-Nov-2023			Bond Future	6	1,086	62,133.60
Grand Total for Daily Turnover Summary:				42	7,611	602,271.26