



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: 09/10/2023

TO DATE: 09/10/2023

| Contract            | Strike | C/P | Product     | No of Trades | No. of Contracts | Nominal Value (R000's) |
|---------------------|--------|-----|-------------|--------------|------------------|------------------------|
| 2025 On 01-Feb-2024 |        |     | Bond Future | 6            | 317              | 55,378.76              |
| 2030 On 02-Nov-2023 |        |     | Bond Future | 121          | 47,601           | 4,242,807.16           |
| 2030 On 01-Feb-2024 |        |     | Bond Future | 121          | 48,760           | 4,248,060.73           |
| 2032 On 02-Nov-2023 |        |     | Bond Future | 114          | 40,911           | 3,365,446.67           |
| 2032 On 01-Feb-2024 |        |     | Bond Future | 111          | 39,994           | 3,363,649.20           |
| 2037 On 02-Nov-2023 |        |     | Bond Future | 82           | 36,498           | 2,756,575.47           |
| 2037 On 01-Feb-2024 |        |     | Bond Future | 82           | 37,820           | 2,759,377.02           |
| 2040 On 02-Nov-2023 |        |     | Bond Future | 52           | 19,328           | 1,467,465.67           |
| 2040 On 01-Feb-2024 |        |     | Bond Future | 78           | 46,674           | 3,413,646.69           |
| 2044 On 02-Nov-2023 |        |     | Bond Future | 34           | 10,660           | 765,573.38             |
| 2044 On 01-Feb-2024 |        |     | Bond Future | 1            | 15               | 1,035.48               |
| 2046 On 02-Nov-2023 |        |     | Bond Future | 1            | 5,516            | 596,009.32             |
| 2046 On 01-Feb-2024 |        |     | Bond Future | 1            | 5,516            | 609,473.87             |
| 2050 On 02-Nov-2023 |        |     | Bond Future | 1            | 5,978            | 653,766.04             |
| 2050 On 01-Feb-2024 |        |     | Bond Future | 1            | 5,978            | 655,039.35             |
| R035 On 02-Nov-2023 |        |     | Bond Future | 84           | 42,634           | 3,424,788.87           |
| R035 On 01-Feb-2024 |        |     | Bond Future | 86           | 41,802           | 3,433,095.24           |
| R186 On 02-Nov-2023 |        |     | Bond Future | 116          | 83,144           | 8,870,371.86           |
| R186 On 01-Feb-2024 |        |     | Bond Future | 117          | 85,840           | 8,907,095.36           |

| <b>Contract</b>                                | <b>Strike</b> | <b>C/P</b> | <b>Product</b> | <b>No of Trades</b> | <b>No. of Contracts</b> | <b>Nominal Value<br/>(R000's)</b> |
|--|---------------|------------|----------------|---------------------|-------------------------|-----------------------------------|
| R186 On 07-Nov-2024                            |               |            | Bond Future    | 2                   | 2                       | 211.12                            |
| R202 On 02-Nov-2023                            |               |            | Bond Future    | 1                   | 4,122                   | 1,044,321.07                      |
| R202 On 01-Feb-2024                            |               |            | Bond Future    | 1                   | 4,122                   | 1,047,404.32                      |
| R209 On 02-Nov-2023                            |               |            | Bond Future    | 35                  | 21,146                  | 1,307,312.07                      |
| R209 On 01-Feb-2024                            |               |            | Bond Future    | 33                  | 19,512                  | 1,233,365.81                      |
| R213 On 02-Nov-2023                            |               |            | Bond Future    | 47                  | 19,583                  | 1,558,505.73                      |
| R213 On 01-Feb-2024                            |               |            | Bond Future    | 46                  | 19,144                  | 1,557,626.10                      |
| R214 On 01-Feb-2024                            |               |            | Bond Future    | 2                   | 22                      | 1,289.36                          |
| R248 On 02-Nov-2023                            |               |            | Bond Future    | 38                  | 28,330                  | 2,008,331.55                      |
| R248 On 01-Feb-2024                            |               |            | Bond Future    | 39                  | 27,738                  | 2,010,310.58                      |
| <b>Grand Total for Daily Turnover Summary:</b> |               |            |                | <b>1,453</b>        | <b>748,707</b>          | <b>65,357,333.82</b>              |