



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: 10/10/2023

TO DATE: 10/10/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Feb-2024			Bond Future	3	3,528	616,641.37
2030 On 02-Nov-2023			Bond Future	84	16,630	1,489,584.38
2030 On 01-Feb-2024			Bond Future	82	16,464	1,441,996.89
2032 On 02-Nov-2023			Bond Future	78	41,132	3,401,351.13
2032 On 01-Feb-2024			Bond Future	78	40,786	3,449,081.49
2037 On 02-Nov-2023			Bond Future	82	18,802	1,428,154.21
2037 On 01-Feb-2024			Bond Future	85	20,570	1,509,990.66
2040 On 02-Nov-2023			Bond Future	54	35,088	2,680,464.98
2040 On 01-Feb-2024			Bond Future	51	35,378	2,604,105.06
2044 On 02-Nov-2023			Bond Future	2	32,678	2,370,187.95
2044 On 01-Feb-2024			Bond Future	4	32,690	2,281,341.87
GOVI On 02-Nov-2023			GOVI	1	144	1,252,018.08
GOVI On 01-Feb-2024			GOVI	1	144	1,280,201.76
R035 On 02-Nov-2023			Bond Future	86	24,964	2,016,313.63
R035 On 01-Feb-2024			Bond Future	184	56,552	4,655,764.53
R186 On 02-Nov-2023			Bond Future	74	32,686	3,498,266.41
R186 On 01-Feb-2024			Bond Future	74	33,624	3,501,090.09
R202 On 01-Feb-2024			Bond Future	2	330	83,665.11
R213 On 02-Nov-2023			Bond Future	4	27,110	2,168,004.14

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R213 On 01-Feb-2024			Bond Future	4	27,076	2,214,237.27
R248 On 02-Nov-2023			Bond Future	6	32	2,276.12
R248 On 01-Feb-2024			Bond Future	2	72	5,229.63
Grand Total for Daily Turnover Summary:				1,041	496,480	43,949,966.76