



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: 17/10/2023

TO DATE: 17/10/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 02-Nov-2023			Bond Future	3	13,110	2,265,453.10
2025 On 01-Feb-2024			Bond Future	3	13,110	2,290,840.57
2029 On 02-Nov-2023			Bond Future	3	2,340	290,982.46
2029 On 01-Feb-2024			Bond Future	3	2,340	297,264.04
2030 On 02-Nov-2023			Bond Future	3	570	51,157.39
2030 On 01-Feb-2024			Bond Future	7	2,474	217,080.75
2032 On 02-Nov-2023			Bond Future	3	300	24,847.46
2032 On 01-Feb-2024			Bond Future	3	300	25,406.27
2033 On 02-Nov-2023			Bond Future	3	2,340	273,171.48
2033 On 01-Feb-2024			Bond Future	3	2,340	279,068.55
2038 On 02-Nov-2023			Bond Future	3	2,340	295,846.69
2038 On 01-Feb-2024			Bond Future	3	2,340	297,868.44
2040 On 02-Nov-2023			Bond Future	3	150	11,390.30
2040 On 01-Feb-2024			Bond Future	3	150	10,970.47
2044 On 02-Nov-2023			Bond Future	3	1,200	86,459.26
2044 On 01-Feb-2024			Bond Future	3	1,200	83,146.00
R035 On 02-Nov-2023			Bond Future	3	300	24,138.93
R035 On 01-Feb-2024			Bond Future	3	300	24,681.81
R186 On 01-Feb-2024			Bond Future	50	22,734	2,363,004.19

<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 (R000"s)</b>
R210 On 02-Nov-2023			Bond Future	3	330	74,545.30
R210 On 01-Feb-2024			Bond Future	3	330	76,154.53
R214 On 02-Nov-2023			Bond Future	3	180	10,382.47
R248 On 01-Feb-2024			Bond Future	2	128	9,266.57
<b>Grand Total for Daily Turnover Summary:</b>				<b>119</b>	<b>70,906</b>	<b>9,383,127.00</b>