



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: 13/11/2023

TO DATE: 13/11/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Feb-2024			Bond Future	2	30	2,682.14
2032 On 01-Feb-2024			Bond Future	25	1,338	115,789.94
2038 On 01-Feb-2024			Bond Future	2	960	125,368.30
2040 On 01-Feb-2024			Bond Future	3	1,982	149,839.74
2044 On 01-Feb-2024			Bond Future	2	26	1,876.21
GOVI On 01-Feb-2024			GOVI	1	3	27,303.15
R035 On 01-Feb-2024			Bond Future	9	6,730	569,451.44
R186 On 01-Feb-2024			Bond Future	1	151	15,825.42
R248 On 01-Feb-2024			Bond Future	1	1,920	144,365.16
Grand Total for Daily Turnover Summary:				46	13,140	1,152,501.50