



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: 05/12/2023

TO DATE: 05/12/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Feb-2024			Bond Future	2	100	17,543.91
2030 On 01-Feb-2024			Bond Future	10	224	20,390.88
2032 On 01-Feb-2024			Bond Future	3	321	28,419.56
2037 On 01-Feb-2024			Bond Future	13	216	16,646.28
2040 On 01-Feb-2024			Bond Future	16	1,160	89,371.53
2044 On 01-Feb-2024			Bond Future	18	674	49,376.53
R035 On 01-Feb-2024			Bond Future	10	528	45,740.62
R186 On 01-Feb-2024			Bond Future	12	2,170	228,857.84
R186 On 07-Nov-2024			Bond Future	1	1	107.37
R248 On 01-Feb-2024			Bond Future	8	56	4,281.97
Grand Total for Daily Turnover Summary:				93	5,450	500,736.48