



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: 12/12/2023**

**TO DATE: 12/12/2023**

<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>
2030 On 01-Feb-2024			Bond Future	8	11,280	1,025,251.58
2030 On 02-May-2024			Bond Future	2	680	63,177.66
2032 On 02-May-2024			Bond Future	4	1,100	95,047.77
2040 On 01-Feb-2024			Bond Future	8	500	38,309.80
2044 On 01-Feb-2024			Bond Future	8	220	16,005.52
R035 On 01-Feb-2024			Bond Future	8	260	22,521.24
R035 On 02-May-2024			Bond Future	2	176	14,761.52
R186 On 01-Feb-2024			Bond Future	5	1,808	190,505.91
<b>Grand Total for Daily Turnover Summary:</b>				<b>45</b>	<b>16,024</b>	<b>1,465,581.01</b>