



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: 11/09/2023**

**TO DATE: 11/09/2023**

<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>
2025 On 01-Feb-2024			Bond Future	10	4,970	870,344.86
2033 On 01-Feb-2024			Bond Future	10	1,168	140,186.58
2037 On 02-Nov-2023			Bond Future	2	938	72,789.67
R035 On 02-Nov-2023			Bond Future	3	1,119	92,151.67
R186 On 02-Nov-2023			Bond Future	10	38,780	4,185,858.97
R209 On 02-Nov-2023			Bond Future	2	202	12,883.16
R214 On 02-Nov-2023			Bond Future	7	4,000	236,595.00
<b>Grand Total for Daily Turnover Summary:</b>				<b>44</b>	<b>51,177</b>	<b>5,610,809.92</b>