



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: 16/10/2023

TO DATE: 16/10/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Feb-2024			Bond Future	4	2,440	214,491.25
2033 On 02-Nov-2023			Bond Future	2	40	4,670.55
GOVI On 02-Nov-2023			GOVI	12	631	5,491,919.21
GOVI On 01-Feb-2024			GOVI	7	617	5,492,335.48
R035 On 02-Nov-2023			Bond Future	2	52	4,202.91
R186 On 07-Nov-2024			Bond Future	2	612	64,774.56
R214 On 02-Nov-2023			Bond Future	4	908	52,442.68
Grand Total for Daily Turnover Summary:				33	5,300	11,324,836.64