Johannesburg Stock Exchange
One Exchange Sqaure, 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: 02/11/2023 **TO DATE: 02/11/2023**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2029 On 01-Feb-2024			Bond Future	1	1,524	191,983.51
2030 On 02-Nov-2023	10.39	Call	Bond Future	13	965	10,069.98
2030 On 01-Feb-2024			Bond Future	3	240	21,489.03
2032 On 01-Feb-2024			Bond Future	13	6,663	573,708.34
2037 On 07-Nov-2024			Bond Future	54	11,795	897,597.74
2040 On 07-Nov-2024			Bond Future	29	316	24,113.12
2044 On 01-Feb-2024			Bond Future	5	150	10,794.64
R035 On 01-Feb-2024			Bond Future	8	5,288	446,211.97
R035 On 07-Nov-2024			Bond Future	40	24,239	1,969,631.07
R186 On 07-Nov-2024			Bond Future	58	27,427	2,931,046.63
R209 On 01-Feb-2024			Bond Future	2	32	2,082.17
R209 On 07-Nov-2024			Bond Future	25	1,182	74,920.17
R214 On 01-Feb-2024			Bond Future	4	1,300	79,612.35
R248 On 02-May-2024	11.40	Call	Bond Future	8	3,000	37,827.09
R248 On 02-May-2024	12.40	Call	Bond Future	8	3,000	37,827.09
R248 On 02-May-2024	13.16	Put	Bond Future	8	3,000	37,827.09
Grand Total for Daily Turnover Summary:				**279**	**90,121**	**7,346,741.97**