



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: 08/12/2023

TO DATE: 08/12/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Feb-2024			Bond Future	19	17,366	1,582,042.17
2032 On 01-Feb-2024			Bond Future	2	180	16,009.82
2040 On 01-Feb-2024			Bond Future	1	1,300	100,132.54
2040 On 07-Nov-2024			Bond Future	1	5	389.21
R035 On 01-Feb-2024			Bond Future	1	710	61,661.23
R035 On 07-Nov-2024			Bond Future	1	4	334.39
R186 On 01-Feb-2024			Bond Future	18	8,240	869,962.47
R209 On 01-Feb-2024			Bond Future	2	28	1,868.03
R213 On 07-Nov-2024			Bond Future	1	2	168.56
Grand Total for Daily Turnover Summary:				46	27,835	2,632,568.43