



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/03/2023

TO DATE : 29/03/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Nov-2023		Bond Future	6	46	0.00
2030 On 02-Nov-2023		Bond Future	2	160	0.00
2032 On 04-May-2023		Bond Future	4	1,979	0.00
R035 On 02-Nov-2023		Bond Future	4	263	0.00
2040 On 02-Nov-2023		Bond Future	10	788	0.00
2044 On 04-May-2023		Bond Future	9	1,500	0.00
R248 On 04-May-2023		Bond Future	9	740	0.00
R209 On 04-May-2023		Bond Future	5	1,300	0.00
R213 On 02-Nov-2023		Bond Future	7	5,740	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>56</b>	<b>12,516</b>	<b>0.00</b>