



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

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 25/04/2023

TO DATE : 25/04/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Aug-2023		Index Future	12	206	0.00
2025 On 03-Aug-2023		Bond Future	7	1,380	0.00
2050 On 03-Aug-2023		Bond Future	4	3,672	0.00
IGOV On 03-Aug-2023		Index Future	12	70	0.00
R186 On 03-Aug-2023		Bond Future	13	770	0.00
2030 On 03-Aug-2023		Bond Future	7	13,986	0.00
2032 On 03-Aug-2023		Bond Future	37	10,156	0.00
R035 On 03-Aug-2023		Bond Future	12	3,748	0.00
2037 On 02-May-2024		Bond Future	16	21,214	0.00
R248 On 03-Aug-2023		Bond Future	1	18	0.00
R209 On 03-Aug-2023	10.75 Call	Bond Future	33	24,600	0.00
R213 On 03-Aug-2023		Bond Future	22	5,844	0.00
R214 On 04-May-2023		Bond Future	1	260	0.00
Grand Total for Daily Turnover Summary:			177	85,924	0.00

