



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 : 30/05/2023

TO DATE : 30/05/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Nov-2023		Bond Future	6	1,936	0.00
R197 On 03-Aug-2023		Bond Future	1	5	0.00
2030 On 03-Aug-2023		Bond Future	8	250	0.00
2032 On 03-Aug-2023		Bond Future	2	136	0.00
R035 On 02-Nov-2023		Bond Future	1	11	0.00
2037 On 03-Aug-2023		Bond Future	10	666	0.00
2040 On 03-Aug-2023		Bond Future	5	550	0.00
2044 On 03-Aug-2023		Bond Future	10	1,232	0.00
R248 On 03-Aug-2023		Bond Future	1	40	0.00
R213 On 02-Nov-2023		Bond Future	2	284	0.00
Grand Total for Daily Turnover Summary:			46	5,110	0.00