



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 : 26/06/2023

TO DATE : 26/06/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 03-Aug-2023		GOVI	4	6	0.00
R186 On 02-Nov-2023		Bond Future	7	45,229	0.00
2030 On 03-Aug-2023		Bond Future	8	1,420	0.00
2032 On 02-Nov-2023		Bond Future	19	4,685	0.00
R035 On 03-Aug-2023		Bond Future	10	1,020	0.00
2037 On 03-Aug-2023		Bond Future	8	1,140	0.00
2044 On 03-Aug-2023		Bond Future	2	10	0.00
R209 On 03-Aug-2023		Bond Future	2	204	0.00
R213 On 02-Nov-2023		Bond Future	16	2,806	0.00
Grand Total for Daily Turnover Summary:			76	56,520	0.00

