



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 : 11/07/2023

TO DATE : 11/07/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2033 On 03-Aug-2023		Bond Future	3	450	0.00
2038 On 03-Aug-2023		Bond Future	3	150	0.00
R186 On 02-Nov-2023		Bond Future	285	113,908	0.00
2030 On 02-Nov-2023		Bond Future	101	27,448	0.00
2032 On 02-Nov-2023		Bond Future	243	110,836	0.00
R035 On 02-Nov-2023		Bond Future	69	19,378	0.00
2037 On 02-Nov-2023		Bond Future	117	39,446	0.00
2040 On 02-Nov-2023		Bond Future	115	42,952	0.00
R209 On 02-Nov-2023		Bond Future	39	16,813	0.00
R213 On 02-Nov-2023		Bond Future	2	8	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>977</b>	<b>371,389</b>	<b>0.00</b>

