



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 : 18/01/2023

TO DATE : 18/01/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-May-2023		Index Future	10	138	0.00
2046 On 04-May-2023		Bond Future	21	10,436	0.00
2050 On 04-May-2023		Bond Future	6	4,472	0.00
IGOV On 04-May-2023		Index Future	28	1,666	0.00
R186 On 04-May-2023		Bond Future	15	1,630	0.00
R197 On 02-Feb-2023		Bond Future	1	100	0.00
2032 On 04-May-2023		Bond Future	29	50,047	0.00
R035 On 04-May-2023		Bond Future	12	1,714	0.00
2037 On 04-May-2023		Bond Future	24	44,332	0.00
2040 On 04-May-2023		Bond Future	8	10,860	0.00
2044 On 04-May-2023		Bond Future	12	58,268	0.00
R248 On 04-May-2023		Bond Future	16	89,664	0.00
Grand Total for Daily Turnover Summary:			182	273,327	0.00

