



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 : 06/04/2023

TO DATE : 06/04/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
JBAF On 18-Sep-2024		Jibar Tradeable Future	6	830	0.00
R186 On 02-Nov-2023		Bond Future	143	75,435	0.00
R202 On 03-Aug-2023		Bond Future	6	192	0.00
2030 On 03-Aug-2023		Bond Future	128	59,114	0.00
2032 On 03-Aug-2023		Bond Future	3	14,890	0.00
2040 On 02-Nov-2023		Bond Future	2	22	0.00
R210 On 03-Aug-2023		Bond Future	2	143	0.00
R213 On 02-Nov-2023		Bond Future	2	32	0.00
Grand Total for Daily Turnover Summary:			292	150,658	0.00