



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 : 02/05/2023

TO DATE : 02/05/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Aug-2023		Index Future	2	30	0.00
GOVI On 03-Aug-2023		GOVI	2	2	0.00
2038 On 03-Aug-2023		Bond Future	6	642	0.00
2046 On 03-Aug-2023		Bond Future	2	246	0.00
2050 On 03-Aug-2023		Bond Future	9	646	0.00
R186 On 02-Nov-2023		Bond Future	3	1,062	0.00
R197 On 03-Aug-2023		Bond Future	4	48	0.00
2030 On 03-Aug-2023		Bond Future	5	2,136	0.00
2032 On 03-Aug-2023		Bond Future	28	2,788	0.00
R035 On 03-Aug-2023		Bond Future	19	2,292	0.00
2037 On 03-Aug-2023		Bond Future	22	2,424	0.00
2040 On 03-Aug-2023		Bond Future	4	1,332	0.00
2044 On 03-Aug-2023		Bond Future	2	1,250	0.00
R248 On 03-Aug-2023		Bond Future	2	1,100	0.00
R209 On 03-Aug-2023		Bond Future	2	300	0.00
R213 On 02-Nov-2023		Bond Future	4	1,298	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R214 On 03-Aug-2023		Bond Future	12	5,800	0.00
Grand Total for Daily Turnover Summary:			128	23,396	0.00
