



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 : 26/05/2023

TO DATE : 26/05/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 03-Aug-2023		Bond Future	3	300	0.00
2029 On 03-Aug-2023		Bond Future	3	180	0.00
2046 On 02-Nov-2023		Bond Future	3	630	0.00
2030 On 02-May-2024	11.12 Call	Bond Future	78	5,766	0.00
2032 On 02-Nov-2023		Bond Future	9	1,638	0.00
R035 On 03-Aug-2023		Bond Future	4	186	0.00
R209 On 03-Aug-2023		Bond Future	2	170	0.00
R213 On 03-Aug-2023		Bond Future	2	132	0.00
R214 On 02-Nov-2023		Bond Future	22	4,346	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>126</b>	<b>13,348</b>	<b>0.00</b>

