



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 : 17/07/2023

TO DATE : 17/07/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Nov-2023		Index Future	6	6	0.00
GOVI On 02-Nov-2023		GOVI	7	588	0.00
2033 On 03-Aug-2023		Bond Future	2	18	0.00
IGOV On 02-Nov-2023		Index Future	2	2	0.00
R186 On 02-Nov-2023		Bond Future	198	41,633	0.00
2030 On 02-Nov-2023		Bond Future	5	762	0.00
2032 On 02-Nov-2023		Bond Future	42	10,064	0.00
R035 On 02-Nov-2023		Bond Future	40	9,238	0.00
2037 On 02-Nov-2023		Bond Future	77	7,677	0.00
2040 On 02-Nov-2023		Bond Future	42	42,997	0.00
2044 On 02-Nov-2023		Bond Future	11	120,024	0.00
R248 On 02-Nov-2023		Bond Future	6	100,000	0.00
R209 On 02-Nov-2023		Bond Future	48	5,031	0.00
R213 On 02-Nov-2023		Bond Future	68	6,087	0.00
R214 On 03-Aug-2023		Bond Future	2	32	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:			556	344,159	0.00
