



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 : 16/08/2023

TO DATE : 16/08/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Nov-2023		Index Future	2	2	0.00
GOVI On 02-Nov-2023		GOVI	1	16	0.00
IGOV On 02-Nov-2023		Index Future	1	16	0.00
R186 On 02-Nov-2023		Bond Future	4	886	0.00
2030 On 02-Nov-2023		Bond Future	23	11,122	0.00
2032 On 02-Nov-2023		Bond Future	10	3,994	0.00
R035 On 02-Nov-2023		Bond Future	2	400	0.00
2037 On 02-Nov-2023		Bond Future	4	218	0.00
2040 On 01-Feb-2024		Bond Future	2	10	0.00
R209 On 02-Nov-2023		Bond Future	5	1,684	0.00
Grand Total for Daily Turnover Summary:			54	18,348	0.00