



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 : 16/01/2023

TO DATE : 16/01/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 04-May-2023	8.36 Put	Bond Future	6	1,150	0.00
2030 On 04-May-2023		Bond Future	1	325	0.00
2032 On 04-May-2023		Bond Future	11	324	0.00
R035 On 04-May-2023		Bond Future	27	3,012	0.00
2037 On 04-May-2023		Bond Future	11	3,521	0.00
2040 On 04-May-2023		Bond Future	11	3,184	0.00
2044 On 04-May-2023		Bond Future	15	37,614	0.00
R248 On 04-May-2023		Bond Future	15	59,708	0.00
R209 On 04-May-2023		Bond Future	13	2,279	0.00
R213 On 04-May-2023		Bond Future	4	54,004	0.00
R214 On 04-May-2023		Bond Future	17	1,955	0.00
Grand Total for Daily Turnover Summary:			131	167,076	0.00