



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 : 05/04/2023

TO DATE : 05/04/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 03-Aug-2023		GOVI	2	860	0.00
2025 On 03-Aug-2023		Bond Future	20	19,674	0.00
2029 On 03-Aug-2023		Bond Future	6	4,680	0.00
2033 On 03-Aug-2023		Bond Future	2	592	0.00
2038 On 03-Aug-2023		Bond Future	8	5,106	0.00
2046 On 03-Aug-2023		Bond Future	2	790	0.00
2050 On 03-Aug-2023		Bond Future	10	4,596	0.00
R197 On 04-May-2023		Bond Future	2	30	0.00
2030 On 02-Nov-2023		Bond Future	20	1,610	0.00
R035 On 03-Aug-2023		Bond Future	7	778	0.00
2037 On 03-Aug-2023		Bond Future	1	2,200	0.00
2040 On 03-Aug-2023		Bond Future	17	2,427	0.00
R213 On 04-May-2023		Bond Future	2	4	0.00
Grand Total for Daily Turnover Summary:			99	43,347	0.00

