



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 : 26/04/2023

TO DATE : 26/04/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 03-Aug-2023		Bond Future	1	10	0.00
2030 On 04-May-2023		Bond Future	3	36	0.00
2032 On 02-Nov-2023		Bond Future	11	723	0.00
R035 On 02-Nov-2023		Bond Future	10	1,240	0.00
2037 On 03-Aug-2023		Bond Future	5	274	0.00
2040 On 03-Aug-2023		Bond Future	13	1,107	0.00
2044 On 03-Aug-2023		Bond Future	8	168	0.00
R248 On 04-May-2023		Bond Future	3	12	0.00
R209 On 04-May-2023		Bond Future	3	39	0.00
R213 On 04-May-2023		Bond Future	3	45	0.00
R214 On 04-May-2023		Bond Future	3	21	0.00
Grand Total for Daily Turnover Summary:			63	3,675	0.00

