



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 : 05/05/2023

TO DATE : 05/05/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2046 On 02-Nov-2023		Bond Future	2	214	0.00
R186 On 02-Nov-2023		Bond Future	14	2,060	0.00
2030 On 03-Aug-2023		Bond Future	12	2,302	0.00
2032 On 03-Aug-2023	11.45 Put	Bond Future	33	58,587	0.00
R035 On 02-Nov-2023		Bond Future	29	16,310	0.00
2037 On 03-Aug-2023		Bond Future	3	116	0.00
2044 On 03-Aug-2023	12.50 Put	Bond Future	52	40,977	0.00
R248 On 03-Aug-2023		Bond Future	2	2	0.00
R209 On 02-Nov-2023		Bond Future	8	878	0.00
R213 On 02-Nov-2023		Bond Future	2	66	0.00
Grand Total for Daily Turnover Summary:			157	121,512	0.00