



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 10/07/2023

TO DATE : 10/07/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 03-Aug-2023		GOVI	2	2	0.00
2033 On 03-Aug-2023		Bond Future	2	14	0.00
R186 On 02-Nov-2023		Bond Future	3	1,002	0.00
2030 On 02-Nov-2023		Bond Future	9	1,415	0.00
2032 On 02-Nov-2023		Bond Future	15	2,190	0.00
R035 On 02-Nov-2023		Bond Future	17	2,611	0.00
2037 On 03-Aug-2023		Bond Future	12	222	0.00
2040 On 02-Nov-2023		Bond Future	20	1,991	0.00
2044 On 02-Nov-2023		Bond Future	69	34,613	0.00
R248 On 02-Nov-2023		Bond Future	83	62,045	0.00
R209 On 02-Nov-2023		Bond Future	78	35,994	0.00
R213 On 02-Nov-2023		Bond Future	111	49,472	0.00
R214 On 02-Nov-2023		Bond Future	67	43,322	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>488</b>	<b>234,893</b>	<b>0.00</b>

