



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 : 20/07/2023

TO DATE : 20/07/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 02-Nov-2023		GOVI	12	452	0.00
2033 On 02-Nov-2023		Bond Future	2	14	0.00
2038 On 02-Nov-2023		Bond Future	4	116	0.00
2046 On 02-Nov-2023		Bond Future	4	130	0.00
2050 On 02-Nov-2023		Bond Future	4	276	0.00
IGOV On 02-Nov-2023		Index Future	12	936	0.00
R186 On 02-Nov-2023		Bond Future	2	6	0.00
2030 On 02-Nov-2023		Bond Future	8	2,560	0.00
2032 On 02-Nov-2023		Bond Future	39	17,580	0.00
R035 On 02-Nov-2023		Bond Future	6	4,556	0.00
2040 On 02-Nov-2023		Bond Future	3	68	0.00
2044 On 01-Feb-2024		Bond Future	8	511	0.00
R248 On 02-Nov-2023		Bond Future	6	15,746	0.00
R209 On 02-Nov-2023		Bond Future	2	250	0.00
R214 On 03-Aug-2023		Bond Future	1	150	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:			113	43,351	0.00
