



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 : 25/07/2023

TO DATE : 25/07/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Nov-2023		Index Future	2	36	0.00
GOVI On 02-Nov-2023		GOVI	14	84	0.00
2025 On 02-Nov-2023		Bond Future	6	1,400	0.00
2029 On 02-Nov-2023		Bond Future	4	360	0.00
2033 On 01-Aug-2024		Bond Future	24	30,537	0.00
2038 On 02-Nov-2023		Bond Future	7	842	0.00
2046 On 02-Nov-2023		Bond Future	1	46	0.00
R186 On 02-Nov-2023		Bond Future	4	14,000	0.00
2030 On 02-Nov-2023		Bond Future	10	13,420	0.00
2032 On 02-Nov-2023		Bond Future	11	16,904	0.00
R035 On 02-Nov-2023		Bond Future	13	10,800	0.00
2037 On 01-Feb-2024		Bond Future	2	760	0.00
2040 On 01-Feb-2024		Bond Future	13	8,677	0.00
2044 On 03-Aug-2023		Bond Future	2	2,132	0.00
R209 On 03-Aug-2023		Bond Future	2	200	0.00
R213 On 02-Nov-2023		Bond Future	2	100	0.00



---

<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	
R214 On 03-Aug-2023		Bond Future	2	12	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>119</b>	<b>100,310</b>	<b>0.00</b>

---