



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 : 22/02/2023

TO DATE : 22/02/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-May-2023		Index Future	3	6	0.00
GOVI On 04-May-2023		GOVI	1	10	0.00
R186 On 02-Nov-2023		Bond Future	7	1,953	0.00
R202 On 04-May-2023		Bond Future	1	14	0.00
2030 On 03-Aug-2023		Bond Future	24	3,810	0.00
2032 On 02-Nov-2023		Bond Future	20	2,700	0.00
R035 On 04-May-2023		Bond Future	24	4,247	0.00
2037 On 04-May-2023		Bond Future	9	306	0.00
2040 On 04-May-2023		Bond Future	9	204	0.00
2044 On 04-May-2023		Bond Future	10	126	0.00
R248 On 04-May-2023		Bond Future	9	144	0.00
R209 On 02-Nov-2023		Bond Future	19	923	0.00
R213 On 02-Nov-2023		Bond Future	14	284	0.00
R214 On 04-May-2023		Bond Future	9	141	0.00
Grand Total for Daily Turnover Summary:			159	14,868	0.00