



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 : 18/05/2023

TO DATE : 18/05/2023

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| 2025 On 03-Aug-2023 | | Bond Future | 1 | 80 | 0.00 |
| R186 On 02-Nov-2023 | | Bond Future | 18 | 6,804 | 0.00 |
| 2030 On 03-Aug-2023 | | Bond Future | 23 | 16,130 | 0.00 |
| 2032 On 02-Nov-2023 | | Bond Future | 10 | 632 | 0.00 |
| R035 On 03-Aug-2023 | | Bond Future | 4 | 2,015 | 0.00 |
| 2037 On 03-Aug-2023 | | Bond Future | 6 | 796 | 0.00 |
| 2040 On 03-Aug-2023 | | Bond Future | 4 | 198 | 0.00 |
| R248 On 03-Aug-2023 | | Bond Future | 8 | 17,890 | 0.00 |
| R213 On 02-Nov-2023 | | Bond Future | 2 | 40 | 0.00 |
| R214 On 02-Nov-2023 | | Bond Future | 18 | 4,194 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 94 | 48,779 | 0.00 |