



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 : 19/07/2023

TO DATE : 19/07/2023

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Nov-2023		Bond Future	85	54,134	0.00
2030 On 02-Nov-2023		Bond Future	6	15	0.00
2032 On 02-Nov-2023		Bond Future	87	14,203	0.00
R035 On 02-Nov-2023		Bond Future	87	18,538	0.00
2037 On 02-Nov-2023		Bond Future	71	9,414	0.00
2040 On 01-Feb-2024		Bond Future	119	12,504	0.00
2044 On 01-Feb-2024		Bond Future	10	260	0.00
R248 On 02-Nov-2023		Bond Future	7	81	0.00
R209 On 02-Nov-2023		Bond Future	97	17,786	0.00
R213 On 02-Nov-2023		Bond Future	82	12,185	0.00
R214 On 02-Nov-2023		Bond Future	15	5,160	0.00
Grand Total for Daily Turnover Summary:			666	144,280	0.00