



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 : 11/10/2021

TO DATE : 11/10/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 03-Feb-2022		Bond Future	4	2,036	0.00
2029 On 03-Feb-2022		Bond Future	8	7,376	0.00
2033 On 03-Feb-2022		Bond Future	4	1,868	0.00
2038 On 03-Feb-2022		Bond Future	4	2,524	0.00
2046 On 03-Feb-2022		Bond Future	6	18,068	0.00
2050 On 03-Feb-2022		Bond Future	4	1,448	0.00
R186 On 04-Aug-2022	6.96 Call	Bond Future	42	21,822	0.00
R197 On 03-Feb-2022		Bond Future	4	956	0.00
R202 On 03-Feb-2022		Bond Future	8	3,368	0.00
R203 On 03-Feb-2022		Bond Future	4	13,480	0.00
2030 On 03-Feb-2022		Bond Future	5	642	0.00
2032 On 04-Nov-2021		Bond Future	11	1,176	0.00
R035 On 03-Feb-2022		Bond Future	7	1,916	0.00
2037 On 03-Feb-2022		Bond Future	17	6,328	0.00
2040 On 04-Nov-2021		Bond Future	5	278	0.00
2044 On 03-Feb-2022		Bond Future	21	5,094	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R248 On 03-Feb-2022		Bond Future	9	2,722	0.00
R209 On 04-Nov-2021		Bond Future	5	219	0.00
R210 On 03-Feb-2022		Bond Future	8	4,044	0.00
R213 On 03-Feb-2022		Bond Future	7	2,292	0.00
R214 On 04-Nov-2021		Bond Future	3	300	0.00
Grand Total for Daily Turnover Summary:			186	97,957	0.00
