



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 : 12/10/2021

TO DATE : 12/10/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES33 On 05-May-2022		Bond Future	6	1,400	0.00
ES42 On 05-May-2022		Bond Future	36	19,116	0.00
GOVI On 03-Feb-2022		GOVI	10	1,694	0.00
2025 On 05-May-2022		Bond Future	24	2,863	0.00
2029 On 05-May-2022		Bond Future	33	5,304	0.00
2033 On 05-May-2022		Bond Future	18	60,428	0.00
2038 On 05-May-2022		Bond Future	15	11,492	0.00
2046 On 05-May-2022		Bond Future	8	8,064	0.00
2050 On 05-May-2022		Bond Future	7	4,936	0.00
IGOV On 03-Feb-2022		Index Future	4	994	0.00
R186 On 03-Feb-2022		Bond Future	8	35,480	0.00
R197 On 05-May-2022		Bond Future	6	3,800	0.00
R202 On 05-May-2022		Bond Future	11	5,014	0.00
2030 On 03-Feb-2022		Bond Future	27	47,960	0.00
2032 On 05-May-2022		Bond Future	108	352,300	0.00
R035 On 05-May-2022		Bond Future	116	174,394	0.00



<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	
2037 On 05-May-2022		Bond Future	74	206,096	0.00
2044 On 03-Feb-2022		Bond Future	2	5,340	0.00
R248 On 03-Feb-2022		Bond Future	7	242,180	0.00
R209 On 04-Nov-2021		Bond Future	2	55	0.00
R210 On 05-May-2022		Bond Future	9	1,570	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>531</b>	<b>1,190,480</b>	<b>0.00</b>