



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 : 14/10/2021

TO DATE : 14/10/2021

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| GOVI On 03-Feb-2022 | | GOVI | 16 | 1,198 | 0.00 |
| 2025 On 04-Nov-2021 | | Bond Future | 1 | 120 | 0.00 |
| R186 On 04-Nov-2021 | | Bond Future | 1 | 9 | 0.00 |
| 2030 On 03-Feb-2022 | | Bond Future | 12 | 5,247 | 0.00 |
| 2032 On 03-Feb-2022 | | Bond Future | 3 | 3,397 | 0.00 |
| 2037 On 03-Feb-2022 | | Bond Future | 3 | 3,063 | 0.00 |
| 2040 On 04-Nov-2021 | | Bond Future | 1 | 13 | 0.00 |
| 2044 On 04-Nov-2021 | | Bond Future | 1 | 32 | 0.00 |
| R248 On 03-Feb-2022 | | Bond Future | 8 | 72,572 | 0.00 |
| R209 On 05-May-2022 | 12.00 Put | Bond Future | 33 | 54,585 | 0.00 |
| R213 On 03-Feb-2022 | | Bond Future | 1 | 1,901 | 0.00 |
| R214 On 04-Nov-2021 | | Bond Future | 1 | 1,817 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 81 | 143,954 | 0.00 |