



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 : 28/10/2021

TO DATE : 28/10/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Feb-2022		Index Future	2	36	0,00
2025 On 03-Feb-2022		Bond Future	8	1,040	0,00
2029 On 03-Feb-2022		Bond Future	2	40	0,00
R186 On 03-Feb-2022		Bond Future	10	920	0,00
2030 On 03-Feb-2022		Bond Future	42	14,356	0,00
2040 On 04-Nov-2021		Bond Future	1	165	0,00
2044 On 03-Feb-2022		Bond Future	17	5,419	0,00
R209 On 03-Feb-2022		Bond Future	1	50	0,00
R213 On 03-Feb-2022		Bond Future	3	332	0,00
R214 On 03-Feb-2022		Bond Future	3	78	0,00
Grand Total for Daily Turnover Summary:			89	22,436	0,00