



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 10/05/2022

TO DATE : 10/05/2022

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|------------------------|--------------|------------------|--------------------|
| GOVI On 04-Aug-2022 | | GOVI | 3 | 4 | 0.000000000 |
| 2050 On 04-Aug-2022 | | Bond Future | 12 | 130 | 0.000000000 |
| JBAF On 20-Dec-2023 | | Jibar Tradeable Future | 1 | 100 | 0.000000000 |
| R186 On 04-Aug-2022 | | Bond Future | 3 | 602 | 0.000000000 |
| R197 On 04-Aug-2022 | | Bond Future | 8 | 460 | 0.000000000 |
| 2030 On 04-May-2023 | 12.04 Put | Bond Future | 57 | 23,488 | 0.000000000 |
| 2032 On 04-Aug-2022 | | Bond Future | 1 | 750 | 0.000000000 |
| 2037 On 04-Aug-2022 | | Bond Future | 6 | 14 | 0.000000000 |
| 2040 On 03-Nov-2022 | 12.52 Put | Bond Future | 92 | 25,200 | 0.000000000 |
| 2044 On 04-Aug-2022 | | Bond Future | 2 | 6 | 0.000000000 |
| R248 On 04-Aug-2022 | | Bond Future | 10 | 360 | 0.000000000 |
| Grand Total for Daily Turnover Summary: | | | 195 | 51,114 | 0.000000000 |