



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 : 27/09/2022

TO DATE : 27/09/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 03-Nov-2022		Bond Future	1	6	0.000000000
2050 On 03-Nov-2022		Bond Future	2	40	0.000000000
R186 On 02-Nov-2023	10.42 Put	Bond Future	22	10,290	0.000000000
R023 On 03-Nov-2022		Bond Future	2	1,132	0.000000000
2030 On 03-Nov-2022		Bond Future	1	23	0.000000000
2032 On 03-Nov-2022		Bond Future	27	22,661	0.000000000
R035 On 02-Feb-2023		Bond Future	3	1,700	0.000000000
2037 On 03-Nov-2022		Bond Future	18	23,875	0.000000000
2040 On 03-Nov-2022		Bond Future	6	946	0.000000000
2044 On 03-Nov-2022		Bond Future	5	79	0.000000000
R248 On 03-Nov-2022		Bond Future	4	789	0.000000000
R213 On 03-Nov-2022		Bond Future	5	264	0.000000000
R214 On 03-Nov-2022		Bond Future	2	34	0.000000000
Grand Total for Daily Turnover Summary:			98	61,839	0.000000000