



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 : 09/12/2022

TO DATE : 09/12/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 02-Feb-2023		Bond Future	1	308	0.00
R186 On 02-Feb-2023		Bond Future	6	1,858	0.00
2030 On 02-Feb-2023		Bond Future	7	324	0.00
2032 On 04-May-2023		Bond Future	4	1,177	0.00
R035 On 04-May-2023		Bond Future	2	1,578	0.00
2037 On 02-Feb-2023		Bond Future	3	538	0.00
2040 On 02-Feb-2023		Bond Future	2	420	0.00
2044 On 02-Feb-2023		Bond Future	2	196	0.00
R248 On 02-Feb-2023		Bond Future	2	4	0.00
R213 On 02-Feb-2023		Bond Future	7	5,290	0.00
R214 On 02-Feb-2023		Bond Future	2	186	0.00
Grand Total for Daily Turnover Summary:			38	11,879	0.00