



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 : 26/10/2022

TO DATE : 26/10/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Feb-2023		Index Future	12	260	0.00
GOVI On 03-Nov-2022		GOVI	2	4	0.00
2025 On 02-Feb-2023		Bond Future	5	1,480	0.00
2029 On 02-Feb-2023		Bond Future	4	560	0.00
2033 On 02-Feb-2023		Bond Future	4	880	0.00
2038 On 02-Feb-2023		Bond Future	6	560	0.00
2050 On 02-Feb-2023		Bond Future	4	3,672	0.00
R186 On 02-Feb-2023		Bond Future	22	20,773	0.00
R197 On 02-Feb-2023		Bond Future	8	382	0.00
2030 On 02-Feb-2023		Bond Future	7	828	0.00
2032 On 04-May-2023		Bond Future	26	5,769	0.00
R035 On 02-Feb-2023		Bond Future	25	5,991	0.00
2037 On 02-Feb-2023		Bond Future	20	22,204	0.00
2040 On 02-Feb-2023		Bond Future	10	1,369	0.00
2044 On 02-Feb-2023		Bond Future	4	222	0.00
R248 On 02-Feb-2023		Bond Future	6	213	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R209 On 02-Feb-2023		Bond Future	6	231	0.00
R213 On 02-Feb-2023		Bond Future	1	9	0.00
R214 On 02-Feb-2023		Bond Future	5	126	0.00
Grand Total for Daily Turnover Summary:			177	65,533	0.00
