



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 : 28/10/2022

TO DATE : 28/10/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IGOV On 02-Feb-2023		Index Future	1	1	0.00
R186 On 02-Feb-2023		Bond Future	2	205	0.00
R197 On 02-Feb-2023		Bond Future	4	28	0.00
2030 On 02-Feb-2023		Bond Future	3	291	0.00
2032 On 04-May-2023		Bond Future	2	30	0.00
R035 On 02-Feb-2023		Bond Future	20	14,238	0.00
2040 On 04-May-2023		Bond Future	25	4,213	0.00
2044 On 02-Feb-2023		Bond Future	36	91,902	0.00
R248 On 02-Feb-2023		Bond Future	9	5,802	0.00
R209 On 04-May-2023		Bond Future	4	4,000	0.00
Grand Total for Daily Turnover Summary:			106	120,710	0.00