



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 : 22/11/2022

TO DATE : 22/11/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Feb-2023		Index Future	3	6	0.00
R186 On 02-Feb-2023		Bond Future	5	1,000	0.00
R197 On 02-Feb-2023		Bond Future	2	430	0.00
R035 On 02-Feb-2023		Bond Future	2	9,000	0.00
2037 On 02-Feb-2023		Bond Future	15	6,274	0.00
2040 On 02-Feb-2023		Bond Future	9	1,804	0.00
2044 On 02-Feb-2023		Bond Future	4	340	0.00
R248 On 02-Feb-2023		Bond Future	4	579	0.00
Grand Total for Daily Turnover Summary:			44	19,433	0.00

