



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 : 13/10/2021

TO DATE : 13/10/2021

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|---------------------|------------|--------------|--------------|------------------|------|
| ALBI On 05-May-2022 | | Index Future | 6 | 476 | 0.00 |
| 2025 On 03-Feb-2022 | | Bond Future | 19 | 1,007 | 0.00 |
| 2046 On 05-May-2022 | | Bond Future | 12 | 31,120 | 0.00 |
| 2050 On 03-Feb-2022 | | Bond Future | 9 | 19,852 | 0.00 |
| R186 On 05-May-2022 | | Bond Future | 76 | 129,718 | 0.00 |
| R202 On 05-May-2022 | | Bond Future | 15 | 25,310 | 0.00 |
| R023 On 05-May-2022 | | Bond Future | 67 | 12,580 | 0.00 |
| 2030 On 05-May-2022 | | Bond Future | 113 | 239,252 | 0.00 |
| 2032 On 03-Feb-2022 | | Bond Future | 24 | 54,064 | 0.00 |
| R035 On 03-Feb-2022 | | Bond Future | 18 | 11,156 | 0.00 |
| 2037 On 03-Feb-2022 | | Bond Future | 26 | 140,824 | 0.00 |
| 2040 On 05-May-2022 | | Bond Future | 96 | 226,048 | 0.00 |
| 2044 On 05-May-2022 | | Bond Future | 88 | 97,788 | 0.00 |
| R248 On 05-May-2022 | | Bond Future | 90 | 59,328 | 0.00 |
| R209 On 05-May-2022 | | Bond Future | 70 | 17,685 | 0.00 |
| R210 On 05-May-2022 | | Bond Future | 25 | 1,226 | 0.00 |

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|-------------------|----------------|---------------------|-------------------------|-------------|
| R212 On 04-Nov-2021 | | Bond Future | 8 | 3,000 | 0.00 |
| R213 On 04-Nov-2021 | | Bond Future | 3 | 610 | 0.00 |
| R214 On 05-May-2022 | | Bond Future | 54 | 7,148 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 819 | 1,078,192 | 0.00 |