



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 : 12/11/2021

TO DATE : 12/11/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IGOV On 03-Feb-2022		Index Future	1	2	0,00
R186 On 03-Feb-2022		Bond Future	21	5,134	0,00
R023 On 03-Feb-2022		Bond Future	6	80	0,00
2030 On 03-Feb-2022		Bond Future	18	2,027	0,00
2032 On 03-Feb-2022		Bond Future	7	5,552	0,00
R035 On 03-Feb-2022		Bond Future	18	808	0,00
2037 On 03-Feb-2022		Bond Future	5	20	0,00
2040 On 03-Feb-2022		Bond Future	6	915	0,00
2044 On 03-Feb-2022		Bond Future	2	4	0,00
R248 On 03-Feb-2022		Bond Future	11	1,601	0,00
R209 On 03-Feb-2022		Bond Future	22	4,624	0,00
R213 On 03-Feb-2022		Bond Future	2	6	0,00
R214 On 03-Feb-2022		Bond Future	7	1,896	0,00
Grand Total for Daily Turnover Summary:			126	22,669	0,00