



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 18/10/2022

TO DATE : 18/10/2022

| Contract            | Strike C/P | Product     | No of Trades | No. of Contracts |      |
|---------------------|------------|-------------|--------------|------------------|------|
| GOVI On 02-Feb-2023 |            | GOVI        | 8            | 444              | 0.00 |
| 2025 On 02-Feb-2023 |            | Bond Future | 32           | 1,374            | 0.00 |
| 2029 On 02-Feb-2023 |            | Bond Future | 4            | 696              | 0.00 |
| 2033 On 02-Feb-2023 |            | Bond Future | 6            | 24               | 0.00 |
| R186 On 02-Feb-2023 |            | Bond Future | 22           | 2,908            | 0.00 |
| R197 On 02-Feb-2023 |            | Bond Future | 6            | 66               | 0.00 |
| R023 On 03-Nov-2022 |            | Bond Future | 4            | 808              | 0.00 |
| 2030 On 02-Feb-2023 |            | Bond Future | 56           | 36,550           | 0.00 |
| 2032 On 02-Feb-2023 |            | Bond Future | 40           | 31,180           | 0.00 |
| R035 On 02-Feb-2023 |            | Bond Future | 18           | 3,540            | 0.00 |
| 2037 On 02-Feb-2023 |            | Bond Future | 21           | 683              | 0.00 |
| 2040 On 02-Feb-2023 |            | Bond Future | 42           | 43,816           | 0.00 |
| 2044 On 02-Feb-2023 |            | Bond Future | 30           | 3,896            | 0.00 |
| R248 On 02-Feb-2023 |            | Bond Future | 14           | 2,868            | 0.00 |
| R209 On 02-Feb-2023 |            | Bond Future | 26           | 10,976           | 0.00 |
| R213 On 02-Feb-2023 |            | Bond Future | 8            | 236              | 0.00 |



---

| <b>Contract</b>                                | <b>Strike C/P</b> | <b>Product</b> | <b>No of Trades</b> | <b>No. of Contracts</b> |             |
|--|-------------------|----------------|---------------------|-------------------------|-------------|
| R214 On 02-Feb-2023                            |                   | Bond Future    | 14                  | 4,020                   | 0.00        |
| <b>Grand Total for Daily Turnover Summary:</b> |                   |                | <b>351</b>          | <b>144,085</b>          | <b>0.00</b> |

---