



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 : 30/11/2022

TO DATE : 30/11/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2033 On 02-Feb-2023		Bond Future	2	28	0.00
2038 On 02-Feb-2023		Bond Future	2	26	0.00
2046 On 02-Feb-2023		Bond Future	2	18	0.00
2050 On 02-Feb-2023		Bond Future	2	12	0.00
R186 On 02-Feb-2023		Bond Future	9	378	0.00
R202 On 02-Feb-2023		Bond Future	2	108	0.00
2030 On 02-Feb-2023		Bond Future	5	288	0.00
2032 On 04-May-2023		Bond Future	3	1,187	0.00
R035 On 04-May-2023		Bond Future	58	415,052	0.00
2037 On 02-Feb-2023		Bond Future	2	512	0.00
2040 On 02-Feb-2023		Bond Future	2	446	0.00
2044 On 02-Feb-2023		Bond Future	2	144	0.00
R214 On 02-Feb-2023		Bond Future	2	120	0.00
Grand Total for Daily Turnover Summary:			93	418,319	0.00