



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 : 17/10/2022

TO DATE : 17/10/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 02-Feb-2023		GOVI	13	798	0.00
2025 On 02-Feb-2023		Bond Future	1	30	0.00
2046 On 03-Nov-2022		Bond Future	17	18,064	0.00
2050 On 03-Nov-2022		Bond Future	9	13,208	0.00
IGOV On 02-Feb-2023		Index Future	6	736	0.00
R186 On 02-Feb-2023		Bond Future	21	18,392	0.00
2030 On 02-Feb-2023		Bond Future	28	22,594	0.00
2032 On 02-Feb-2023		Bond Future	13	21,573	0.00
R035 On 02-Feb-2023		Bond Future	12	17,802	0.00
2040 On 02-Feb-2023		Bond Future	11	8,352	0.00
2044 On 02-Feb-2023		Bond Future	16	15,176	0.00
R248 On 02-Feb-2023		Bond Future	10	22,390	0.00
R209 On 02-Feb-2023		Bond Future	4	12,000	0.00
R213 On 02-Feb-2023		Bond Future	82	36,482	0.00
Grand Total for Daily Turnover Summary:			243	207,597	0.00

