



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 : 28/06/2022

TO DATE : 28/06/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 04-Aug-2022		Bond Future	5	706	0.00
2033 On 04-Aug-2022		Bond Future	4	720	0.00
2038 On 04-Aug-2022		Bond Future	5	500	0.00
R186 On 03-Nov-2022		Bond Future	8	6,408	0.00
R197 On 04-Aug-2022		Bond Future	2	46	0.00
R202 On 04-Aug-2022		Bond Future	7	181	0.00
2030 On 03-Nov-2022		Bond Future	19	7,034	0.00
2032 On 03-Nov-2022		Bond Future	27	6,436	0.00
R035 On 04-Aug-2022		Bond Future	4	1,516	0.00
2037 On 04-Aug-2022		Bond Future	2	660	0.00
2040 On 04-Aug-2022		Bond Future	2	360	0.00
2044 On 04-Aug-2022		Bond Future	2	280	0.00
R209 On 04-Aug-2022		Bond Future	2	200	0.00
R214 On 03-Nov-2022		Bond Future	55	37,276	0.00
Grand Total for Daily Turnover Summary:			144	62,323	0.00

