



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 : 01/07/2022

TO DATE : 01/07/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 04-Aug-2022		Bond Future	4	1,040	0.00
IGOV On 04-Aug-2022		Index Future	2	28	0.00
R186 On 04-Aug-2022		Bond Future	37	930	0.00
R197 On 04-Aug-2022		Bond Future	2	26	0.00
R023 On 04-Aug-2022		Bond Future	3	722	0.00
2030 On 04-Aug-2022		Bond Future	44	3,866	0.00
2032 On 03-Nov-2022		Bond Future	2	360	0.00
R035 On 04-Aug-2022		Bond Future	44	1,100	0.00
2040 On 04-Aug-2022		Bond Future	2	292	0.00
2044 On 04-Aug-2022		Bond Future	4	1,028	0.00
R248 On 04-Aug-2022		Bond Future	2	514	0.00
R210 On 04-Aug-2022		Bond Future	2	86	0.00
R213 On 04-Aug-2022		Bond Future	1	46	0.00
Grand Total for Daily Turnover Summary:			149	10,038	0.00

