



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 : 12/08/2022

TO DATE : 12/08/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2038 On 03-Nov-2022		Bond Future	1	60	0.00
R186 On 03-Nov-2022		Bond Future	12	4,631	0.00
R202 On 03-Nov-2022		Bond Future	1	8	0.00
2030 On 03-Nov-2022		Bond Future	2	727	0.00
R035 On 02-Feb-2023		Bond Future	21	24,312	0.00
2037 On 03-Nov-2022		Bond Future	7	8,306	0.00
2040 On 03-Nov-2022	11.50 Call	Bond Future	24	7,298	0.00
2044 On 02-Feb-2023		Bond Future	48	24,785	0.00
R248 On 03-Nov-2022		Bond Future	7	2,344	0.00
R209 On 03-Nov-2022	10.00 Call	Bond Future	30	9,000	0.00
R214 On 02-Feb-2023		Bond Future	12	13,762	0.00
Grand Total for Daily Turnover Summary:			165	95,233	0.00

