



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 : 12/04/2022

TO DATE : 12/04/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-Aug-2022		GOVI	2	860	0.00
2025 On 04-Aug-2022		Bond Future	4	1,832	0.00
2029 On 04-Aug-2022		Bond Future	8	6,220	0.00
2033 On 04-Aug-2022		Bond Future	4	1,680	0.00
2038 On 04-Aug-2022		Bond Future	4	2,524	0.00
2046 On 04-Aug-2022		Bond Future	6	18,068	0.00
2050 On 04-Aug-2022		Bond Future	4	1,448	0.00
R186 On 04-Aug-2022		Bond Future	18	37,338	0.00
R197 On 04-Aug-2022		Bond Future	4	860	0.00
R202 On 04-Aug-2022		Bond Future	8	2,840	0.00
R023 On 04-Aug-2022		Bond Future	10	18,014	0.00
2030 On 04-Aug-2022		Bond Future	34	64,574	0.00
2032 On 04-Aug-2022		Bond Future	23	43,548	0.00
R035 On 04-Aug-2022		Bond Future	10	24,664	0.00
2037 On 04-Aug-2022		Bond Future	24	23,813	0.00
2044 On 04-Aug-2022		Bond Future	29	20,242	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R248 On 04-Aug-2022		Bond Future	10	348,144	0.00
R210 On 04-Aug-2022		Bond Future	8	3,420	0.00
Grand Total for Daily Turnover Summary:			210	620,089	0.00