



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 : 29/06/2022

TO DATE : 29/06/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 04-Aug-2022		Bond Future	6	1,568	0.00
R186 On 03-Nov-2022		Bond Future	6	10,006	0.00
2030 On 03-Nov-2022		Bond Future	15	4,676	0.00
2032 On 03-Nov-2022		Bond Future	18	8,142	0.00
R035 On 04-Aug-2022		Bond Future	3	141	0.00
2037 On 04-Aug-2022		Bond Future	5	158	0.00
2044 On 04-Aug-2022		Bond Future	5	132	0.00
R213 On 04-Aug-2022		Bond Future	6	334	0.00
R214 On 04-Aug-2022		Bond Future	59	36,306	0.00
Grand Total for Daily Turnover Summary:			123	61,463	0.00

